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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/08/2021

TO DATE : 03/08/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Nov-2021		Index Future	9	105	0.00
2025 On 04-Nov-2021		Bond Future	2	72	0.00
2038 On 04-Nov-2021		Bond Future	4	292	0.00
2050 On 04-Nov-2021		Bond Future	1	918	0.00
IGOV On 04-Nov-2021		Index Future	2	2	0.00
R186 On 04-Nov-2021		Bond Future	10	176	0.00
R197 On 04-Nov-2021		Bond Future	4	168	0.00
2030 On 04-Nov-2021		Bond Future	42	9,218	0.00
2032 On 04-Nov-2021		Bond Future	50	20,842	0.00
R035 On 04-Nov-2021		Bond Future	44	25,016	0.00
2037 On 04-Nov-2021		Bond Future	20	8,512	0.00
2040 On 04-Nov-2021		Bond Future	46	7,390	0.00
2044 On 04-Nov-2021		Bond Future	17	1,122	0.00
R248 On 04-Nov-2021		Bond Future	16	1,686	0.00
R209 On 04-Nov-2021		Bond Future	22	2,716	0.00
R213 On 04-Nov-2021		Bond Future	20	1,196	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 04-Nov-2021		Bond Future	11	94	0.00
Grand Total for Daily Turnover Summary:			320	79,525	0.00
