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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/02/2021

TO DATE : 08/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	2	2	0.00
2025 On 06-May-2021		Bond Future	4	440	0.00
2033 On 06-May-2021		Bond Future	3	1,298	0.00
2038 On 06-May-2021		Bond Future	2	156	0.00
IGOV On 06-May-2021		Index Future	2	4	0.00
R186 On 06-May-2021		Bond Future	9	7,358	0.00
2030 On 06-May-2021		Bond Future	12	5,570	0.00
2032 On 06-May-2021		Bond Future	3	3,870	0.00
R035 On 06-May-2021		Bond Future	3	2,590	0.00
2037 On 06-May-2021		Bond Future	3	2,200	0.00
2040 On 06-May-2021		Bond Future	5	1,132	0.00
2044 On 06-May-2021		Bond Future	5	200	0.00
R248 On 06-May-2021		Bond Future	8	3,357	0.00
Grand Total for Daily Turnover Summary:			61	28,177	0.00

