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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 21/04/2021

TO DATE : 21/04/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Aug-2021		Index Future	4	536	0.00
ES33 On 05-Aug-2021		Bond Future	4	1,400	0.00
ES42 On 05-Aug-2021		Bond Future	22	19,116	0.00
GOVI On 05-Aug-2021		GOVI	10	812	0.00
2025 On 05-Aug-2021		Bond Future	22	3,528	0.00
2029 On 05-Aug-2021		Bond Future	22	5,304	0.00
2033 On 05-Aug-2021		Bond Future	12	60,808	0.00
2038 On 05-Aug-2021		Bond Future	11	11,495	0.00
2046 On 05-Aug-2021		Bond Future	7	4,078	0.00
2050 On 05-Aug-2021		Bond Future	7	6,762	0.00
R186 On 05-Aug-2021		Bond Future	61	172,880	0.00
R197 On 05-Aug-2021		Bond Future	4	3,800	0.00
R202 On 05-Aug-2021		Bond Future	11	6,839	0.00
R023 On 05-Aug-2021		Bond Future	47	11,944	0.00
2030 On 05-Aug-2021		Bond Future	58	276,410	0.00
2032 On 05-Aug-2021		Bond Future	56	464,772	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R035 On 05-Aug-2021		Bond Future	54	140,322	0.00
2037 On 05-Aug-2021		Bond Future	67	224,386	0.00
2040 On 05-Aug-2021		Bond Future	47	153,875	0.00
2044 On 05-Aug-2021		Bond Future	44	81,300	0.00
R248 On 05-Aug-2021		Bond Future	68	209,314	0.00
R209 On 04-Nov-2021	10.50 Put	Bond Future	50	28,696	0.00
R210 On 05-Aug-2021		Bond Future	22	2,416	0.00
R213 On 05-Aug-2021		Bond Future	4	2,176	0.00
R214 On 05-Aug-2021		Bond Future	46	7,292	0.00
Grand Total for Daily Turnover Summary:			760	1,900,261	0.00