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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/08/2021

TO DATE : 04/08/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Nov-2021		GOVI	4	20	0.00
2038 On 04-Nov-2021		Bond Future	2	140	0.00
R186 On 04-Nov-2021		Bond Future	2	86	0.00
2030 On 05-May-2022	7.73 Call	Bond Future	12	3,488	0.00
R035 On 04-Aug-2022	11.13 Put	Bond Future	12	1,200	0.00
2037 On 04-Aug-2022	10.90 Put	Bond Future	9	308	0.00
2040 On 04-Nov-2021		Bond Future	28	7,648	0.00
2044 On 04-Nov-2021		Bond Future	33	39,884	0.00
R248 On 03-Feb-2022	10.50 Call	Bond Future	30	10,500	0.00
R209 On 04-Nov-2021		Bond Future	3	181	0.00
Grand Total for Daily Turnover Summary:			135	63,455	0.00

