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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/11/2021

TO DATE : 02/11/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Feb-2022		Index Future	12	176	0.00
GOVI On 03-Feb-2022		GOVI	2	2	0.00
2025 On 03-Feb-2022		Bond Future	11	362	0.00
2038 On 03-Feb-2022		Bond Future	4	292	0.00
2046 On 03-Feb-2022		Bond Future	10	9,440	0.00
2050 On 03-Feb-2022		Bond Future	6	5,508	0.00
IGOV On 03-Feb-2022		Index Future	6	6	0.00
R186 On 03-Feb-2022		Bond Future	42	5,579	0.00
R197 On 03-Feb-2022		Bond Future	4	168	0.00
2030 On 03-Feb-2022		Bond Future	64	19,844	0.00
2032 On 03-Feb-2022		Bond Future	35	6,567	0.00
R035 On 04-Aug-2022	10.53 Call	Bond Future	86	7,709	0.00
2037 On 03-Feb-2022		Bond Future	33	37,624	0.00
2040 On 03-Feb-2022		Bond Future	11	1,670	0.00
2044 On 03-Feb-2022		Bond Future	10	742	0.00
R248 On 03-Feb-2022		Bond Future	14	1,960	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 05-May-2022		Bond Future	23	1,679	0.00
R212 On 04-Nov-2021		Bond Future	2	60	0.00
R213 On 03-Feb-2022		Bond Future	12	786	0.00
Grand Total for Daily Turnover Summary:			387	100,174	0.00
