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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/01/2021

TO DATE : 07/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	10	0.00
R035 On 04-Feb-2021		Bond Future	2	706	0.00
2040 On 04-Feb-2021		Bond Future	2	34	0.00
2044 On 04-Feb-2021		Bond Future	2	14	0.00
R209 On 06-May-2021	10.60 Put	Bond Future	9	5,964	0.00
Grand Total for Daily Turnover Summary:			17	6,728	0.00

