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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/01/2021

TO DATE : 20/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	18	0.00
GOVI On 04-Feb-2021		GOVI	1	3	0.00
2025 On 06-May-2021		Bond Future	14	2,456	0.00
R186 On 06-May-2021		Bond Future	53	138,034	0.00
R197 On 06-May-2021		Bond Future	2	600	0.00
2030 On 06-May-2021		Bond Future	52	218,124	0.00
2032 On 06-May-2021		Bond Future	53	284,196	0.00
R035 On 06-May-2021		Bond Future	48	94,840	0.00
2040 On 06-May-2021		Bond Future	50	145,404	0.00
2044 On 06-May-2021		Bond Future	46	82,396	0.00
R248 On 06-May-2021		Bond Future	56	38,708	0.00
R209 On 04-Nov-2021	9.50 Call	Bond Future	29	14,612	0.00
R210 On 04-Feb-2021		Bond Future	2	30	0.00
R212 On 04-Feb-2021		Bond Future	18	2,362	0.00
R214 On 06-May-2021		Bond Future	45	7,760	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			471	1,029,543
