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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/06/2021

TO DATE : 07/06/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Aug-2021		Bond Future	4	429	0.00
2033 On 05-Aug-2021		Bond Future	2	1,140	0.00
2050 On 05-Aug-2021		Bond Future	2	300	0.00
R186 On 05-Aug-2021		Bond Future	2	3,066	0.00
2030 On 05-Aug-2021	9.50 Put	Bond Future	24	28,100	0.00
R035 On 05-Aug-2021		Bond Future	2	50	0.00
2044 On 05-Aug-2021		Bond Future	4	520	0.00
R248 On 04-Nov-2021	9.60 Call	Bond Future	18	6,500	0.00
Grand Total for Daily Turnover Summary:			58	40,105	0.00

