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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/02/2021

TO DATE : 05/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-May-2021		Bond Future	12	4,655	0.00
2030 On 06-May-2021		Bond Future	11	10,402	0.00
2032 On 03-Feb-2022	8.91 Call	Bond Future	30	11,743	0.00
R035 On 03-Feb-2022	9.70 Call	Bond Future	54	27,710	0.00
2037 On 06-May-2021		Bond Future	14	10,754	0.00
2040 On 06-May-2021		Bond Future	11	6,992	0.00
2044 On 06-May-2021		Bond Future	8	2,414	0.00
R248 On 06-May-2021		Bond Future	2	80	0.00
R209 On 06-May-2021		Bond Future	38	15,092	0.00
R213 On 06-May-2021		Bond Future	6	222	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>186</b>	<b>90,064</b>	<b>0.00</b>

