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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/02/2021

TO DATE : 24/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-May-2021		Bond Future	15	2,205	0.00
R197 On 06-May-2021		Bond Future	2	12	0.00
2030 On 06-May-2021		Bond Future	14	437	0.00
2032 On 06-May-2021		Bond Future	18	766	0.00
R035 On 06-May-2021		Bond Future	29	5,594	0.00
2037 On 06-May-2021		Bond Future	14	480	0.00
2040 On 06-May-2021		Bond Future	17	672	0.00
2044 On 06-May-2021		Bond Future	33	1,803	0.00
R248 On 05-Aug-2021	10.90 Call	Bond Future	42	11,506	0.00
R209 On 06-May-2021		Bond Future	5	428	0.00
R213 On 06-May-2021		Bond Future	9	63	0.00
R214 On 06-May-2021		Bond Future	12	822	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>210</b>	<b>24,788</b>	<b>0.00</b>

