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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/03/2021

TO DATE : 31/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	1	11	0.00
2025 On 06-May-2021		Bond Future	2	10	0.00
R186 On 06-May-2021		Bond Future	8	597	0.00
R197 On 06-May-2021		Bond Future	2	6	0.00
R202 On 06-May-2021		Bond Future	2	44	0.00
2030 On 06-May-2021		Bond Future	4	102	0.00
2032 On 06-May-2021		Bond Future	2	18	0.00
R035 On 06-May-2021		Bond Future	2	20	0.00
2037 On 04-Nov-2021	12.30 Put	Bond Future	14	3,130	0.00
2040 On 06-May-2021		Bond Future	3	440	0.00
R248 On 06-May-2021	11.40 Call	Bond Future	28	8,920	0.00
R209 On 06-May-2021		Bond Future	8	918	0.00
R214 On 06-May-2021		Bond Future	2	66	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>78</b>	<b>14,282</b>	<b>0.00</b>

