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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/03/2020

TO DATE : 02/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	1	1	0.00
2029 On 07-May-2020		Bond Future	1	8	0.00
2050 On 07-May-2020		Bond Future	1	72	0.00
IGOV On 07-May-2020		Index Future	2	4	0.00
R186 On 07-May-2020		Bond Future	8	1,012	0.00
2030 On 07-May-2020		Bond Future	6	962	0.00
R035 On 07-May-2020		Bond Future	2	18	0.00
2037 On 07-May-2020		Bond Future	1	29	0.00
2040 On 07-May-2020		Bond Future	3	222	0.00
2044 On 07-May-2020		Bond Future	5	1,814	0.00
R248 On 07-May-2020		Bond Future	7	1,670	0.00
R208 On 07-May-2020		Bond Future	3	184	0.00
R209 On 07-May-2020		Bond Future	3	630	0.00
R214 On 07-May-2020		Bond Future	1	82	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>44</b>	<b>6,708</b>	<b>0.00</b>