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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/05/2020

TO DATE : 14/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	3	4	0.00
2025 On 06-Aug-2020		Bond Future	24	4,216	0.00
2033 On 06-Aug-2020		Bond Future	2	600	0.00
R186 On 06-Aug-2020		Bond Future	2	300	0.00
2030 On 06-Aug-2020		Bond Future	14	1,882	0.00
2032 On 06-Aug-2020		Bond Future	3	1,180	0.00
R035 On 06-Aug-2020		Bond Future	6	1,264	0.00
2040 On 06-Aug-2020		Bond Future	3	422	0.00
2044 On 06-Aug-2020		Bond Future	14	2,301	0.00
R248 On 06-Aug-2020		Bond Future	1	6	0.00
R208 On 06-Aug-2020		Bond Future	2	14	0.00
R212 On 06-Aug-2020		Bond Future	2	62	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>76</b>	<b>12,251</b>	<b>0.00</b>