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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 22/04/2020

TO DATE : 22/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	9	901	0.00
R186 On 06-Aug-2020		Bond Future	35	67,292	0.00
R023 On 06-Aug-2020		Bond Future	14	15,890	0.00
2030 On 06-Aug-2020		Bond Future	25	26,755	0.00
2032 On 06-Aug-2020		Bond Future	45	70,818	0.00
R035 On 06-Aug-2020		Bond Future	50	180,703	0.00
2037 On 06-Aug-2020		Bond Future	44	29,958	0.00
2040 On 06-Aug-2020		Bond Future	22	3,374	0.00
2044 On 06-Aug-2020		Bond Future	5	138	0.00
R248 On 06-Aug-2020		Bond Future	21	11,702	0.00
R208 On 07-May-2020		Bond Future	18	17,676	0.00
R213 On 06-Aug-2020		Bond Future	10	7,592	0.00
R214 On 06-Aug-2020		Bond Future	7	4,134	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>305</b>	<b>436,933</b>	<b>0.00</b>