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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 30/04/2020

TO DATE : 30/04/2020

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| IGOV On 06-Aug-2020                            |            | Index Future | 2            | 162              | 0.00        |
| R186 On 06-Aug-2020                            |            | Bond Future  | 25           | 2,478            | 0.00        |
| 2030 On 06-Aug-2020                            |            | Bond Future  | 30           | 1,041            | 0.00        |
| 2032 On 06-Aug-2020                            |            | Bond Future  | 14           | 800              | 0.00        |
| R035 On 07-May-2020                            |            | Bond Future  | 13           | 1,040            | 0.00        |
| 2037 On 06-Aug-2020                            |            | Bond Future  | 12           | 526              | 0.00        |
| 2040 On 06-Aug-2020                            |            | Bond Future  | 19           | 28,198           | 0.00        |
| 2044 On 06-Aug-2020                            |            | Bond Future  | 22           | 38,548           | 0.00        |
| R248 On 06-Aug-2020                            |            | Bond Future  | 25           | 7,866            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>162</b>   | <b>80,659</b>    | <b>0.00</b> |

