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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/05/2020

TO DATE : 04/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	12	260	0.00
GOVI On 06-Aug-2020		GOVI	2	2	0.00
2025 On 06-Aug-2020		Bond Future	38	3,140	0.00
2046 On 06-Aug-2020		Bond Future	8	4,000	0.00
2050 On 06-Aug-2020		Bond Future	4	3,672	0.00
IGOV On 06-Aug-2020		Index Future	4	4	0.00
R186 On 06-Aug-2020		Bond Future	158	40,488	0.00
R197 On 06-Aug-2020		Bond Future	14	196	0.00
R023 On 06-Aug-2020		Bond Future	43	25,109	0.00
2030 On 06-Aug-2020		Bond Future	145	174,697	0.00
2032 On 06-Aug-2020		Bond Future	14	994	0.00
R035 On 06-Aug-2020		Bond Future	90	81,197	0.00
2037 On 06-Aug-2020		Bond Future	28	13,276	0.00
2040 On 06-Aug-2020		Bond Future	38	22,690	0.00
2044 On 06-Aug-2020		Bond Future	96	54,206	0.00
R248 On 06-Aug-2020		Bond Future	26	15,576	0.00
R208 On 06-Aug-2020		Bond Future	80	86,276	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 06-Aug-2020		Bond Future	36	67,436	0.00
R212 On 06-Aug-2020		Bond Future	22	20,772	0.00
R213 On 06-Aug-2020		Bond Future	6	432	0.00
R214 On 06-Aug-2020		Bond Future	39	42,416	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>903</b>	<b>656,839</b>	<b>0.00</b>

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