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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/04/2020

TO DATE : 06/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Aug-2020		Bond Future	28	11,812	0.00
2030 On 06-Aug-2020		Bond Future	16	4,410	0.00
2032 On 07-May-2020		Bond Future	15	6,250	0.00
R035 On 07-May-2020		Bond Future	15	1,122	0.00
2037 On 07-May-2020		Bond Future	11	436	0.00
2040 On 07-May-2020		Bond Future	12	500	0.00
R248 On 07-May-2020		Bond Future	12	640	0.00
R209 On 06-Aug-2020		Bond Future	2	13,000	0.00
R214 On 06-Aug-2020		Bond Future	2	2,000	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>113</b>	<b>40,170</b>	<b>0.00</b>

