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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/06/2020

TO DATE : 17/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 06-Aug-2020		Bond Future	2	146	0.00
R186 On 06-Aug-2020		Bond Future	43	604	0.00
R197 On 06-Aug-2020		Bond Future	2	84	0.00
R023 On 06-Aug-2020		Bond Future	4	58	0.00
2030 On 06-Aug-2020		Bond Future	4	110	0.00
2032 On 06-Aug-2020		Bond Future	2	8	0.00
R035 On 06-Aug-2020		Bond Future	6	650	0.00
2037 On 06-Aug-2020		Bond Future	4	72	0.00
2040 On 06-Aug-2020		Bond Future	2	8	0.00
2044 On 06-Aug-2020		Bond Future	4	72	0.00
R248 On 06-Aug-2020		Bond Future	19	908	0.00
R209 On 06-Aug-2020		Bond Future	4	254	0.00
R213 On 06-Aug-2020		Bond Future	4	166	0.00
R214 On 06-Aug-2020		Bond Future	6	347	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>106</b>	<b>3,487</b>	<b>0.00</b>

