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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/04/2020

TO DATE : 17/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 07-May-2020		Bond Future	19	1,304	0.00
R186 On 06-Aug-2020		Bond Future	95	174,030	0.00
2030 On 06-Aug-2020		Bond Future	25	12,288	0.00
2032 On 06-Aug-2020		Bond Future	24	11,664	0.00
R035 On 07-May-2020		Bond Future	3	4,537	0.00
2037 On 06-Aug-2020		Bond Future	56	179,932	0.00
2040 On 06-Aug-2020		Bond Future	78	146,454	0.00
2044 On 06-Aug-2020		Bond Future	96	155,118	0.00
R248 On 06-Aug-2020		Bond Future	41	66,028	0.00
R209 On 06-Aug-2020		Bond Future	44	135,336	0.00
R214 On 06-Aug-2020		Bond Future	26	6,152	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>507</b>	<b>892,843</b>	<b>0.00</b>