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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2020

TO DATE : 31/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	19	5,089	0.00
2038 On 06-Aug-2020		Bond Future	3	1,520	0.00
2046 On 05-Nov-2020		Bond Future	1	340	0.00
R186 On 05-Nov-2020		Bond Future	13	14,195	0.00
R023 On 05-Nov-2020		Bond Future	9	14,428	0.00
2030 On 05-Nov-2020		Bond Future	9	347	0.00
2032 On 05-Nov-2020		Bond Future	19	1,156	0.00
R035 On 05-Nov-2020		Bond Future	3	412	0.00
2037 On 05-Nov-2020		Bond Future	19	8,820	0.00
2040 On 05-Nov-2020		Bond Future	8	590	0.00
R209 On 06-Aug-2020		Bond Future	12	9,974	0.00
R210 On 05-Nov-2020		Bond Future	8	2,000	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>123</b>	<b>58,871</b>	<b>0.00</b>

