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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 10/12/2019

TO DATE : 10/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	20	3,414	0.00
R023 On 07-May-2020		Bond Future	1	8	0.00
2030 On 06-Feb-2020		Bond Future	1	36	0.00
2032 On 06-Feb-2020		Bond Future	2	300	0.00
R035 On 06-Feb-2020		Bond Future	2	540	0.00
2037 On 06-Feb-2020		Bond Future	2	280	0.00
R248 On 06-Feb-2020		Bond Future	5	343	0.00
R214 On 06-Feb-2020		Bond Future	6	598	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>39</b>	<b>5,519</b>	<b>0.00</b>