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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/11/2019

TO DATE : 28/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	3	12	0.00
R186 On 06-Feb-2020		Bond Future	43	1,752	0.00
R023 On 06-Feb-2020		Bond Future	1	95	0.00
2030 On 06-Feb-2020		Bond Future	9	433	0.00
2032 On 06-Feb-2020		Bond Future	1	39	0.00
R035 On 06-Feb-2020		Bond Future	2	80	0.00
2037 On 06-Feb-2020		Bond Future	2	213	0.00
2040 On 06-Feb-2020		Bond Future	1	13	0.00
2044 On 06-Feb-2020		Bond Future	5	1,944	0.00
R248 On 06-Feb-2020		Bond Future	4	1,909	0.00
R208 On 06-Feb-2020		Bond Future	2	388	0.00
R209 On 06-Feb-2020		Bond Future	5	710	0.00
R214 On 06-Feb-2020		Bond Future	1	25	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>79</b>	<b>7,613</b>	<b>0.00</b>