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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/12/2019

TO DATE : 11/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	7	398	0.00
R023 On 07-May-2020		Bond Future	4	1,046	0.00
2030 On 06-Feb-2020		Bond Future	9	794	0.00
2032 On 06-Feb-2020		Bond Future	3	605	0.00
R035 On 06-Feb-2020		Bond Future	2	280	0.00
2044 On 06-Feb-2020		Bond Future	5	486	0.00
R248 On 06-Feb-2020		Bond Future	2	84	0.00
R209 On 06-Feb-2020		Bond Future	1	5	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>33</b>	<b>3,698</b>	<b>0.00</b>