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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/12/2019

TO DATE : 05/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 06-Feb-2020		Bond Future	5	357	0.00
2038 On 06-Feb-2020		Bond Future	1	16	0.00
R186 On 06-Feb-2020		Bond Future	9	1,305	0.00
R197 On 06-Feb-2020		Bond Future	1	40	0.00
2030 On 06-Feb-2020		Bond Future	16	3,314	0.00
R035 On 06-Feb-2020		Bond Future	3	20	0.00
2037 On 06-Feb-2020		Bond Future	4	2,585	0.00
2044 On 06-Feb-2020		Bond Future	47	3,014	0.00
R248 On 06-Feb-2020		Bond Future	1	100	0.00
R208 On 06-Feb-2020		Bond Future	3	193	0.00
R209 On 06-Feb-2020		Bond Future	1	10	0.00
R213 On 06-Feb-2020		Bond Future	1	7	0.00
R214 On 06-Feb-2020		Bond Future	10	910	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>102</b>	<b>11,871</b>	<b>0.00</b>