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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/12/2019

TO DATE : 17/12/2019

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 06-Feb-2020 | | Bond Future | 2 | 20 | 0.00 |
| 2030 On 06-Feb-2020 | | Bond Future | 1 | 23 | 0.00 |
| 2044 On 06-Feb-2020 | | Bond Future | 1 | 33 | 0.00 |
| R208 On 06-Feb-2020 | | Bond Future | 2 | 72 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 6 | 148 | 0.00 |