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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/12/2019

TO DATE : 20/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	2	4	0.00
2038 On 06-Feb-2020		Bond Future	2	144	0.00
2046 On 06-Feb-2020		Bond Future	2	130	0.00
R186 On 06-Feb-2020		Bond Future	1	406	0.00
R023 On 07-May-2020		Bond Future	4	214	0.00
2037 On 06-Feb-2020		Bond Future	2	336	0.00
2044 On 06-Feb-2020		Bond Future	2	120	0.00
R248 On 06-Feb-2020		Bond Future	4	346	0.00
R208 On 06-Feb-2020		Bond Future	9	4,182	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>28</b>	<b>5,882</b>	<b>0.00</b>