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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/02/2020

TO DATE : 03/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	10	258	0.00
ES42 On 07-May-2020		Bond Future	4	1,592	0.00
GOVI On 07-May-2020		GOVI	2	4	0.00
2025 On 07-May-2020		Bond Future	4	144	0.00
2029 On 07-May-2020		Bond Future	4	192	0.00
2046 On 07-May-2020		Bond Future	8	4,000	0.00
IGOV On 07-May-2020		Index Future	4	4	0.00
R186 On 07-May-2020		Bond Future	151	169,956	0.00
R197 On 07-May-2020		Bond Future	4	28	0.00
R202 On 07-May-2020		Bond Future	2	1,400	0.00
R023 On 07-May-2020		Bond Future	11	18,323	0.00
2030 On 07-May-2020		Bond Future	10	9,032	0.00
2032 On 07-May-2020		Bond Future	4	516	0.00
2037 On 07-May-2020		Bond Future	4	928	0.00
2044 On 07-May-2020		Bond Future	6	5,420	0.00
R248 On 07-May-2020		Bond Future	16	166,120	0.00
R208 On 06-Feb-2020		Bond Future	1	64	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 07-May-2020		Bond Future	16	10,576	0.00
R210 On 07-May-2020		Bond Future	4	104	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>265</b>	<b>388,661</b>	<b>0.00</b>

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