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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/02/2020

TO DATE : 06/02/2020

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 07-May-2020                            |            | Index Future | 2            | 4                | 0.00        |
| R186 On 07-May-2020                            |            | Bond Future  | 14           | 5,416            | 0.00        |
| 2030 On 07-May-2020                            |            | Bond Future  | 20           | 21,178           | 0.00        |
| 2032 On 07-May-2020                            | 9.00 Call  | Bond Future  | 31           | 53,322           | 0.00        |
| R035 On 07-May-2020                            |            | Bond Future  | 3            | 274              | 0.00        |
| 2037 On 07-May-2020                            |            | Bond Future  | 8            | 1,000            | 0.00        |
| 2040 On 07-May-2020                            |            | Bond Future  | 2            | 248              | 0.00        |
| 2044 On 07-May-2020                            |            | Bond Future  | 29           | 5,214            | 0.00        |
| R248 On 07-May-2020                            |            | Bond Future  | 26           | 7,572            | 0.00        |
| R208 On 07-May-2020                            |            | Bond Future  | 7            | 1,235            | 0.00        |
| R209 On 07-May-2020                            |            | Bond Future  | 8            | 374              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>150</b>   | <b>95,837</b>    | <b>0.00</b> |