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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 01/08/2019** **TO DATE : 01/08/2019**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| GOVI On 07-Nov-2019 | | | GOVI | 3 | 160 | 0.00 |
| 2050 On 07-Nov-2019 | | | Bond Future | 1 | 30 | 0.00 |
| R186 On 06-Feb-2020 | 8.11 | Call | Bond Future | 168 | 21,041 | 0.00 |
| 2030 On 06-Feb-2020 | 9.00 | Call | Bond Future | 30 | 30,946 | 0.00 |
| 2032 On 07-Nov-2019 | | | Bond Future | 9 | 3,250 | 0.00 |
| R035 On 07-Nov-2019 | | | Bond Future | 6 | 738 | 0.00 |
| 2044 On 07-May-2020 | 9.91 | Call | Bond Future | 30 | 7,540 | 0.00 |
| R248 On 07-Nov-2019 | | | Bond Future | 3 | 4,802 | 0.00 |
| R209 On 07-Nov-2019 | | | Bond Future | 5 | 2,837 | 0.00 |
| R213 On 07-Nov-2019 | | | Bond Future | 4 | 2,301 | 0.00 |
| **Grand Total for Daily Turnover Summary:** | | | | **259** | **73,645** | **0.00** |