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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 24/04/2019** **TO DATE : 24/04/2019**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| ALBI On 01-Aug-2019 | | | Index Future | 4 | 146 | 0.00 |
| GOVI On 01-Aug-2019 | | | GOVI | 2 | 96 | 0.00 |
| 2025 On 01-Aug-2019 | | | Bond Future | 12 | 660 | 0.00 |
| R186 On 01-Aug-2019 | | | Bond Future | 207 | 226,080 | 0.00 |
| R023 On 01-Aug-2019 | | | Bond Future | 30 | 41,806 | 0.00 |
| 2030 On 01-Aug-2019 | | | Bond Future | 2 | 4 | 0.00 |
| 2032 On 01-Aug-2019 | | | Bond Future | 4 | 8 | 0.00 |
| R035 On 01-Aug-2019 | | | Bond Future | 36 | 2,708 | 0.00 |
| 2037 On 01-Aug-2019 | | | Bond Future | 2 | 2,520 | 0.00 |
| 2040 On 01-Aug-2019 | | | Bond Future | 7 | 682 | 0.00 |
| 2044 On 01-Aug-2019 | | | Bond Future | 54 | 34,196 | 0.00 |
| R248 On 01-Aug-2019 | | | Bond Future | 4 | 113,100 | 0.00 |
| R207 On 01-Aug-2019 | | | Bond Future | 10 | 820 | 0.00 |
| R208 On 01-Aug-2019 | | | Bond Future | 11 | 692 | 0.00 |
| R209 On 01-Aug-2019 | | | Bond Future | 7 | 7,000 | 0.00 |
| R212 On 01-Aug-2019 | | | Bond Future | 20 | 4,656 | 0.00 |
| R213 On 01-Aug-2019 | | | Bond Future | 28 | 26,542 | 0.00 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| **Grand Total for Daily Turnover Summary:** | | | | **440** | **461,716** | **0.00** |