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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

FROM DATE : 05/06/2019

TO DATE : 05/06/2019

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 01-Aug-2019                            |            | Bond Future | 5            | 328              | 0.00        |
| R023 On 01-Aug-2019                            |            | Bond Future | 9            | 806              | 0.00        |
| 2030 On 01-Aug-2019                            |            | Bond Future | 1            | 386              | 0.00        |
| 2040 On 01-Aug-2019                            |            | Bond Future | 6            | 2,676            | 0.00        |
| 2044 On 01-Aug-2019                            |            | Bond Future | 2            | 6                | 0.00        |
| R248 On 01-Aug-2019                            |            | Bond Future | 8            | 1,552            | 0.00        |
| R209 On 01-Aug-2019                            |            | Bond Future | 35           | 4,933            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>66</b>    | <b>10,687</b>    | <b>0.00</b> |