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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/08/2019

TO DATE : 15/08/2019

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2033 On 07-Nov-2019 | | Bond Future | 2 | 240 | 0.00 |
| R186 On 07-Nov-2019 | 8.73 Put | Bond Future | 14 | 1,118 | 0.00 |
| 2030 On 06-Feb-2020 | 9.00 Call | Bond Future | 62 | 12,442 | 0.00 |
| R035 On 07-Nov-2019 | | Bond Future | 2 | 200 | 0.00 |
| 2037 On 07-Nov-2019 | | Bond Future | 2 | 527 | 0.00 |
| 2040 On 06-Feb-2020 | 8.40 Call | Bond Future | 25 | 1,781 | 0.00 |
| R209 On 07-Nov-2019 | | Bond Future | 6 | 2,426 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 113 | 18,734 | 0.00 |