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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 25/10/2018** **TO DATE : 25/10/2018**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| ALBI On 07-Feb-2019 | | | Index Future | 2 | 68 | 0.00 |
| 2025 On 07-Feb-2019 | | | Bond Future | 8 | 1,426 | 0.00 |
| 2038 On 07-Feb-2019 | | | Bond Future | 8 | 7,518 | 0.00 |
| 2046 On 07-Feb-2019 | | | Bond Future | 4 | 3,640 | 0.00 |
| 2050 On 07-Feb-2019 | | | Bond Future | 10 | 10,962 | 0.00 |
| R186 On 07-Feb-2019 | 9.38 | Call | Bond Future | 132 | 125,184 | 0.00 |
| R202 On 07-Feb-2019 | | | Bond Future | 10 | 1,296 | 0.00 |
| R023 On 07-Feb-2019 | | | Bond Future | 90 | 66,363 | 0.00 |
| 2030 On 07-Feb-2019 | | | Bond Future | 86 | 105,420 | 0.00 |
| 2032 On 07-Feb-2019 | | | Bond Future | 72 | 77,030 | 0.00 |
| R035 On 07-Feb-2019 | | | Bond Future | 50 | 122,448 | 0.00 |
| 2040 On 07-Feb-2019 | | | Bond Future | 46 | 47,288 | 0.00 |
| 2044 On 07-Feb-2019 | | | Bond Future | 28 | 45,026 | 0.00 |
| R248 On 07-Feb-2019 | | | Bond Future | 24 | 13,882 | 0.00 |
| R207 On 07-Feb-2019 | | | Bond Future | 94 | 85,134 | 0.00 |
| R208 On 07-Feb-2019 | | | Bond Future | 72 | 59,632 | 0.00 |
| R209 On 07-Feb-2019 | | | Bond Future | 70 | 73,316 | 0.00 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| R210 On 07-Feb-2019 | | | Bond Future | 1 | 20 | 0.00 |
| R213 On 07-Feb-2019 | | | Bond Future | 40 | 52,654 | 0.00 |
| R214 On 07-Feb-2019 | | | Bond Future | 66 | 37,698 | 0.00 |
| **Grand Total for Daily Turnover Summary:** | | | | **913** | **936,005** | **0.00** |