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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 24/07/2018 **TO DATE : 24/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 01-Nov-2018			Bond Future	2	722	0.00
2038 On 01-Nov-2018			Bond Future	2	3,649	0.00
2050 On 01-Nov-2018			Bond Future	2	5,291	0.00
R186 On 01-Nov-2018			Bond Future	84	90,326	0.00
R202 On 01-Nov-2018			Bond Future	2	641	0.00
R023 On 01-Nov-2018			Bond Future	92	79,644	0.00
2030 On 01-Nov-2018			Bond Future	42	44,390	0.00
2032 On 01-Nov-2018			Bond Future	60	43,278	0.00
R035 On 01-Nov-2018			Bond Future	36	40,978	0.00
2037 On 01-Nov-2018			Bond Future	36	63,762	0.00
2040 On 01-Nov-2018			Bond Future	24	30,588	0.00
2044 On 01-Nov-2018			Bond Future	28	35,028	0.00
R248 On 01-Nov-2018			Bond Future	20	8,112	0.00
R207 On 01-Nov-2018			Bond Future	86	70,460	0.00
R208 On 01-Nov-2018			Bond Future	60	46,738	0.00
R209 On 01-Nov-2018			Bond Future	48	49,626	0.00
R213 On 01-Nov-2018			Bond Future	42	54,062	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 01-Nov-2018			Bond Future	38	31,192	0.00
Grand Total for Daily Turnover Summary:				**704**	**698,487**	**0.00**