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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/07/2018 **TO DATE : 20/07/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Nov-2018			GOVI	4	280	0.00
2025 On 01-Nov-2018			Bond Future	6	28	0.00
2046 On 01-Nov-2018			Bond Future	14	24,004	0.00
IGOV On 01-Nov-2018			Index Future	7	3,776	0.00
R186 On 01-Nov-2018			Bond Future	104	12,816	0.00
R197 On 01-Nov-2018			Bond Future	2	76	0.00
R023 On 01-Nov-2018			Bond Future	14	1,448	0.00
2032 On 01-Nov-2018			Bond Future	8	428	0.00
R035 On 01-Nov-2018			Bond Future	8	2,656	0.00
2040 On 01-Nov-2018	9.20	Call	Bond Future	8	390	0.00
2044 On 01-Nov-2018			Bond Future	24	7,488	0.00
R248 On 01-Nov-2018			Bond Future	3	2,068	0.00
R207 On 01-Nov-2018			Bond Future	22	2,970	0.00
R208 On 01-Nov-2018			Bond Future	21	11,590	0.00
R210 On 01-Nov-2018			Bond Future	2	40	0.00
R212 On 01-Nov-2018			Bond Future	22	7,680	0.00
R213 On 01-Nov-2018			Bond Future	4	64	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			**273**	**77,802**	**0.00**