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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/05/2020 **TO DATE : 07/05/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020			GOVI	1	2	0.00
2029 On 06-Aug-2020			Bond Future	19	2,730	0.00
R186 On 05-Nov-2020	9.26	Put	Bond Future	20	4,413	0.00
2030 On 06-May-2021	10.74	Put	Bond Future	70	22,306	0.00
2032 On 06-Aug-2020			Bond Future	6	2,000	0.00
R035 On 06-May-2021	10.24	Call	Bond Future	32	12,347	0.00
2040 On 05-Nov-2020	11.00	Call	Bond Future	14	9,072	0.00
2044 On 06-Aug-2020			Bond Future	5	208	0.00
R248 On 05-Nov-2020	11.00	Call	Bond Future	30	9,282	0.00
R208 On 06-Aug-2020			Bond Future	4	5,560	0.00
R213 On 06-Aug-2020			Bond Future	6	196	0.00
R214 On 06-Aug-2020			Bond Future	11	2,200	0.00
Grand Total for Daily Turnover Summary:				**218**	**70,316**	**0.00**