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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/08/2019 **TO DATE : 27/08/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 07-Nov-2019			Bond Future	2	100	0.00
R197 On 07-Nov-2019			Bond Future	1	38	0.00
R023 On 07-Nov-2019			Bond Future	1	2	0.00
2030 On 07-Nov-2019			Bond Future	1	3	0.00
2032 On 07-Nov-2019			Bond Future	1	1	0.00
R035 On 06-Aug-2020	9.00	Call	Bond Future	11	42,550	0.00
2037 On 07-Nov-2019			Bond Future	2	1,002	0.00
2040 On 07-Nov-2019			Bond Future	1	2	0.00
2044 On 07-Nov-2019			Bond Future	3	120	0.00
R248 On 06-Aug-2020	9.25	Call	Bond Future	10	29,699	0.00
R209 On 07-Nov-2019	8.92	Call	Bond Future	6	905	0.00
R214 On 07-Nov-2019			Bond Future	1	1	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**40**	**74,423**	**0.00**