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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 06/11/2019 **TO DATE : 06/11/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Feb-2020			Bond Future	2	2	0.00
2038 On 06-Feb-2020			Bond Future	1	790	0.00
IGOV On 07-Nov-2019			Index Future	1	7	0.00
R186 On 06-Feb-2020			Bond Future	17	7,410	0.00
R023 On 07-May-2020			Bond Future	3	1,226	0.00
2030 On 06-Feb-2020			Bond Future	38	10,813	0.00
2032 On 06-Feb-2020			Bond Future	10	2,366	0.00
R035 On 06-Feb-2020			Bond Future	18	9,092	0.00
2037 On 06-Feb-2020			Bond Future	2	600	0.00
2040 On 06-Feb-2020			Bond Future	2	1,200	0.00
2044 On 06-Aug-2020	9.36	Call	Bond Future	59	16,925	0.00
R248 On 06-Feb-2020			Bond Future	16	3,310	0.00
R207 On 07-Nov-2019			Bond Future	6	1,224	0.00
R208 On 06-Feb-2020			Bond Future	6	1,230	0.00
R209 On 06-Feb-2020			Bond Future	63	23,871	0.00
R213 On 06-Feb-2020			Bond Future	2	600	0.00
R214 On 07-May-2020	10.66	Put	Bond Future	50	21,050	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**296**	**101,716**	**0.00**