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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/12/2019 **TO DATE : 03/12/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2029 On 06-Feb-2020			Bond Future	1	95	0.00
2038 On 06-Feb-2020			Bond Future	1	77	0.00
2050 On 06-Feb-2020			Bond Future	1	72	0.00
R186 On 06-Feb-2020			Bond Future	6	1,915	0.00
R202 On 06-Feb-2020			Bond Future	4	67	0.00
2030 On 05-Nov-2020	10.47	Put	Bond Future	39	17,624	0.00
2032 On 05-Nov-2020	10.99	Put	Bond Future	36	17,538	0.00
R035 On 06-Feb-2020			Bond Future	2	18	0.00
2037 On 06-Feb-2020			Bond Future	3	1,700	0.00
2040 On 05-Nov-2020	9.73	Call	Bond Future	35	12,180	0.00
R208 On 06-Feb-2020			Bond Future	9	1,648	0.00
R209 On 06-Feb-2020			Bond Future	8	6,456	0.00
R210 On 06-Feb-2020			Bond Future	1	51	0.00
Grand Total for Daily Turnover Summary:				**146**	**59,441**	**0.00**