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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 07/11/2019 **TO DATE : 07/11/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-Nov-2019			Index Future	1	34	0.00
R186 On 06-Feb-2020			Bond Future	12	5,020	0.00
R202 On 06-Feb-2020			Bond Future	1	2	0.00
R023 On 06-Feb-2020			Bond Future	11	5,860	0.00
2030 On 05-Nov-2020	8.53	Call	Bond Future	196	87,386	0.00
2032 On 06-Feb-2020			Bond Future	6	878	0.00
R035 On 06-Feb-2020			Bond Future	9	1,614	0.00
2044 On 05-Nov-2020	11.38	Put	Bond Future	15	4,212	0.00
R208 On 06-Feb-2020			Bond Future	1	180	0.00
R209 On 06-Feb-2020			Bond Future	5	1,312	0.00
R213 On 06-Feb-2020			Bond Future	1	700	0.00
R214 On 06-Feb-2020			Bond Future	1	700	0.00
Grand Total for Daily Turnover Summary:				**259**	**107,898**	**0.00**