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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 20/03/2020 **TO DATE : 20/03/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2038 On 07-May-2020			Bond Future	1	146	0.00
2046 On 07-May-2020			Bond Future	3	1,345	0.00
2050 On 07-May-2020			Bond Future	3	2,099	0.00
R186 On 06-Aug-2020			Bond Future	29	10,032	0.00
R202 On 07-May-2020			Bond Future	2	1,066	0.00
R023 On 07-May-2020			Bond Future	8	8,102	0.00
2030 On 07-May-2020			Bond Future	1	1,000	0.00
R035 On 07-May-2020			Bond Future	1	10	0.00
2040 On 07-May-2020	12.70	Call	Bond Future	11	1,345	0.00
2044 On 07-May-2020			Bond Future	16	7,920	0.00
R248 On 06-Aug-2020	12.75	Call	Bond Future	31	14,214	0.00
R209 On 07-May-2020			Bond Future	2	16	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**108**	**47,295**	**0.00**