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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/04/2020 **TO DATE : 23/04/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2029 On 04-Feb-2021			Bond Future	12	9,648	0.00
2038 On 06-Aug-2020			Bond Future	2	3,370	0.00
2046 On 06-Aug-2020			Bond Future	6	15,900	0.00
2050 On 06-Aug-2020			Bond Future	2	5,180	0.00
R186 On 06-Aug-2020			Bond Future	26	5,822	0.00
R197 On 06-Aug-2020			Bond Future	2	2,800	0.00
R202 On 06-Aug-2020			Bond Future	8	7,616	0.00
R023 On 06-Aug-2020			Bond Future	6	21,080	0.00
2030 On 06-Aug-2020			Bond Future	6	1,790	0.00
R035 On 06-Aug-2020			Bond Future	4	171	0.00
2037 On 06-Aug-2020			Bond Future	1	52	0.00
2044 On 07-May-2020			Bond Future	4	956	0.00
R248 On 06-Aug-2020			Bond Future	9	19,446	0.00
R208 On 06-Aug-2020			Bond Future	18	17,676	0.00
R210 On 06-Aug-2020			Bond Future	6	2,576	0.00
R212 On 06-Aug-2020			Bond Future	2	3,052	0.00
R214 On 07-May-2020			Bond Future	3	78	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**117**	**117,213**	**0.00**