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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 15/07/2020 **TO DATE : 15/07/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2029 On 05-Nov-2020			Bond Future	6	4,824	0.00
2038 On 05-Nov-2020			Bond Future	2	3,370	0.00
2046 On 05-Nov-2020			Bond Future	6	15,900	0.00
2050 On 05-Nov-2020			Bond Future	2	5,180	0.00
R186 On 05-Nov-2020			Bond Future	4	402	0.00
R197 On 05-Nov-2020			Bond Future	2	2,800	0.00
R202 On 05-Nov-2020			Bond Future	8	7,616	0.00
R023 On 05-Nov-2020			Bond Future	2	6,740	0.00
2030 On 05-Nov-2020			Bond Future	1	1,500	0.00
R035 On 06-May-2021	12.77	Put	Bond Future	20	14,856	0.00
2037 On 06-Aug-2020			Bond Future	2	6	0.00
2044 On 06-Aug-2020			Bond Future	11	1,000	0.00
R209 On 06-May-2021	10.25	Call	Bond Future	12	6,972	0.00
R210 On 05-Nov-2020			Bond Future	6	2,576	0.00
R212 On 05-Nov-2020			Bond Future	2	3,052	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**86**	**76,794**	**0.00**