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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/07/2020 **TO DATE : 23/07/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020			Index Future	3	9	0.00
GOVI On 06-Aug-2020			GOVI	3	3	0.00
R186 On 05-Nov-2020	7.84	Call	Bond Future	15	633	0.00
2030 On 05-Nov-2020	9.61	Put	Bond Future	15	427	0.00
2032 On 05-Nov-2020			Bond Future	8	621	0.00
R035 On 06-Aug-2020			Bond Future	1	17	0.00
2037 On 06-Aug-2020			Bond Future	5	525	0.00
2040 On 06-Aug-2020			Bond Future	2	106	0.00
R248 On 06-Aug-2020			Bond Future	2	108	0.00
R208 On 06-Aug-2020			Bond Future	1	253	0.00
R213 On 06-Aug-2020			Bond Future	1	3	0.00
Grand Total for Daily Turnover Summary:				**56**	**2,705**	**0.00**