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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/11/2020 **TO DATE : 03/11/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
2050 On 04-Feb-2021			Bond Future	5	5,508	0.00
R186 On 04-Feb-2021			Bond Future	18	14,342	0.00
R202 On 04-Feb-2021			Bond Future	1	5	0.00
R023 On 04-Feb-2021			Bond Future	4	622	0.00
2030 On 06-May-2021	8.77	Call	Bond Future	18	4,015	0.00
2032 On 04-Feb-2021			Bond Future	39	13,865	0.00
R035 On 06-May-2021	10.40	Call	Bond Future	59	18,355	0.00
2037 On 04-Feb-2021			Bond Future	6	10,528	0.00
2040 On 06-May-2021	13.38	Put	Bond Future	60	5,712	0.00
2044 On 04-Feb-2021			Bond Future	2	2,000	0.00
R248 On 04-Feb-2021			Bond Future	2	6,000	0.00
R208 On 05-Nov-2020			Bond Future	8	3,464	0.00
R209 On 04-Feb-2021			Bond Future	14	2,692	0.00
R213 On 04-Feb-2021			Bond Future	2	600	0.00
R214 On 04-Feb-2021			Bond Future	6	1,226	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**244**	**88,934**	**0.00**