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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/01/2020 **TO DATE : 30/01/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020			Index Future	4	4	0.00
GOVI On 06-Feb-2020			GOVI	1	49	0.00
2025 On 07-May-2020			Bond Future	6	2,800	0.00
2029 On 07-May-2020			Bond Future	4	2,200	0.00
2050 On 07-May-2020			Bond Future	1	35	0.00
R186 On 06-Aug-2020			Bond Future	25	18,205	0.00
R197 On 07-May-2020			Bond Future	8	7,600	0.00
R202 On 07-May-2020			Bond Future	1	17	0.00
R023 On 07-May-2020			Bond Future	13	7,616	0.00
2030 On 07-May-2020			Bond Future	17	2,002	0.00
2032 On 07-May-2020			Bond Future	11	2,872	0.00
2037 On 07-May-2020			Bond Future	3	84	0.00
2044 On 06-Feb-2020			Bond Future	9	802	0.00
R209 On 06-Feb-2020			Bond Future	5	568	0.00
R210 On 07-May-2020			Bond Future	4	2,040	0.00
R213 On 07-May-2020			Bond Future	9	5,960	0.00
R214 On 07-May-2020			Bond Future	4	2,152	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**125**	**55,006**	**0.00**