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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/01/2020 **TO DATE : 31/01/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020			Index Future	2	48	0.00
GOVI On 06-Feb-2020			GOVI	4	5	0.00
2050 On 07-May-2020			Bond Future	1	15	0.00
R186 On 07-May-2020			Bond Future	1	28	0.00
R023 On 07-May-2020			Bond Future	2	560	0.00
2030 On 07-May-2020			Bond Future	1	39	0.00
2032 On 07-May-2020			Bond Future	1	17	0.00
2037 On 07-May-2020			Bond Future	6	26,400	0.00
2040 On 07-May-2020			Bond Future	3	1,200	0.00
2044 On 07-May-2020			Bond Future	31	6,262	0.00
R248 On 07-May-2020			Bond Future	14	1,656	0.00
R208 On 07-May-2020			Bond Future	6	134	0.00
R209 On 07-May-2020			Bond Future	20	3,620	0.00
R212 On 06-Feb-2020			Bond Future	4	108	0.00
R213 On 07-May-2020			Bond Future	2	9,120	0.00
R214 On 07-May-2020			Bond Future	7	1,262	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**105**	**50,474**	**0.00**