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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/11/2020 **TO DATE : 17/11/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021			Index Future	1	25	0.00
IGOV On 04-Feb-2021			Index Future	2	101	0.00
R186 On 04-Feb-2021			Bond Future	8	3,400	0.00
2030 On 04-Feb-2021			Bond Future	8	1,900	0.00
2032 On 06-May-2021	10.33	Call	Bond Future	14	4,386	0.00
R035 On 04-Feb-2021			Bond Future	6	1,500	0.00
2037 On 04-Feb-2021	11.97	Call	Bond Future	4	92	0.00
2044 On 04-Feb-2021	9.66	Call	Bond Future	6	330	0.00
R248 On 04-Feb-2021			Bond Future	6	6,000	0.00
Grand Total for Daily Turnover Summary:				**55**	**17,734**	**0.00**

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