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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 17/12/2020 **TO DATE : 17/12/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021			Index Future	1	1	0.00
2025 On 04-Feb-2021			Bond Future	2	346	0.00
R186 On 04-Feb-2021			Bond Future	6	2,978	0.00
R023 On 04-Feb-2021			Bond Future	2	400	0.00
2030 On 06-May-2021	9.22	Put	Bond Future	8	430	0.00
2032 On 06-May-2021	10.33	Call	Bond Future	6	372	0.00
R035 On 04-Nov-2021	10.23	Call	Bond Future	17	541	0.00
2037 On 04-Feb-2021	10.48	Call	Bond Future	11	268	0.00
2040 On 04-Feb-2021			Bond Future	2	80	0.00
2044 On 04-Feb-2021	10.84	Put	Bond Future	6	60	0.00
R209 On 04-Feb-2021			Bond Future	6	336	0.00
Grand Total for Daily Turnover Summary:				**67**	**5,812**	**0.00**

2020/12/17, 19:00:13