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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/08/2020 **TO DATE : 13/08/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020			Index Future	2	8	0.00
2029 On 05-Nov-2020			Bond Future	2	16	0.00
R186 On 04-Feb-2021			Bond Future	30	5,508	0.00
R023 On 05-Nov-2020			Bond Future	23	2,900	0.00
2030 On 05-Nov-2020			Bond Future	2	110	0.00
2032 On 04-Feb-2021			Bond Future	23	5,790	0.00
R035 On 04-Feb-2021	10.14	Put	Bond Future	3	571	0.00
2037 On 05-Nov-2020			Bond Future	8	1,850	0.00
2040 On 05-Nov-2020			Bond Future	2	14	0.00
2044 On 05-Nov-2020			Bond Future	4	1,596	0.00
R248 On 05-Nov-2020			Bond Future	8	1,510	0.00
R209 On 05-Nov-2020			Bond Future	2	32	0.00
R214 On 05-Nov-2020			Bond Future	30	5,810	0.00
Grand Total for Daily Turnover Summary:				**139**	**25,715**	**0.00**