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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/12/2020 **TO DATE : 02/12/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021			Index Future	1	1	0.00
GOVI On 04-Feb-2021			GOVI	1	2	0.00
2025 On 04-Feb-2021			Bond Future	2	88	0.00
R186 On 04-Feb-2021			Bond Future	8	1,826	0.00
2030 On 04-Feb-2021			Bond Future	5	330	0.00
2032 On 04-Feb-2021			Bond Future	3	944	0.00
R035 On 04-Feb-2021			Bond Future	4	587	0.00
2037 On 04-Feb-2021			Bond Future	9	821	0.00
2040 On 04-Feb-2021			Bond Future	7	403	0.00
2044 On 04-Feb-2021			Bond Future	10	441	0.00
R248 On 04-Feb-2021			Bond Future	5	354	0.00
R209 On 06-May-2021	11.60	Put	Bond Future	31	33,706	0.00
Grand Total for Daily Turnover Summary:				**86**	**39,503**	**0.00**