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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/12/2020 **TO DATE : 14/12/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2021			GOVI	1	1	0.00
2025 On 04-Feb-2021			Bond Future	4	692	0.00
2029 On 04-Feb-2021			Bond Future	2	1,456	0.00
2033 On 04-Feb-2021			Bond Future	2	1,704	0.00
2050 On 04-Feb-2021			Bond Future	1	4	0.00
R186 On 04-Feb-2021			Bond Future	4	2,249	0.00
R202 On 04-Feb-2021			Bond Future	2	242	0.00
R023 On 04-Feb-2021			Bond Future	1	28	0.00
2030 On 05-Aug-2021	7.70	Call	Bond Future	11	1,384	0.00
2032 On 04-Feb-2021			Bond Future	3	109	0.00
R035 On 05-Aug-2021	10.02	Call	Bond Future	9	609	0.00
2037 On 04-Feb-2021			Bond Future	3	30	0.00
2040 On 04-Feb-2021			Bond Future	3	184	0.00
2044 On 04-Feb-2021			Bond Future	3	64	0.00
R248 On 04-Feb-2021			Bond Future	1	12	0.00
R209 On 04-Feb-2021			Bond Future	3	23	0.00

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Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R210 On 04-Feb-2021			Bond Future	2	534	0.00
R213 On 04-Feb-2021			Bond Future	3	173	0.00
R214 On 04-Feb-2021			Bond Future	1	9	0.00
Grand Total for Daily Turnover Summary:				**59**	**9,507**	**0.00**