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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/11/2020 **TO DATE : 02/11/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021			Index Future	2	20	0.00
GOVI On 04-Feb-2021			GOVI	6	6	0.00
2046 On 04-Feb-2021			Bond Future	10	9,440	0.00
IGOV On 04-Feb-2021			Index Future	4	202	0.00
R186 On 04-Feb-2021			Bond Future	28	122,584	0.00
R023 On 04-Feb-2021			Bond Future	10	33,878	0.00
2030 On 04-Feb-2021			Bond Future	30	70,030	0.00
2032 On 04-Feb-2021			Bond Future	26	103,594	0.00
R035 On 04-Feb-2021			Bond Future	33	173,403	0.00
2037 On 04-Feb-2021			Bond Future	34	43,100	0.00
2040 On 04-Feb-2021			Bond Future	45	29,143	0.00
2044 On 04-Feb-2021			Bond Future	12	23,900	0.00
R248 On 04-Feb-2021			Bond Future	14	183,890	0.00
R208 On 05-Nov-2020			Bond Future	2	72	0.00
R209 On 04-Feb-2021			Bond Future	6	5,200	0.00
R213 On 04-Feb-2021			Bond Future	12	5,462	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 04-Feb-2021			Bond Future	6	6,160	0.00
Grand Total for Daily Turnover Summary:				**280**	**810,084**	**0.00**