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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 13/11/2019 **TO DATE : 13/11/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020			Index Future	1	1	0.00
GOVI On 06-Feb-2020			GOVI	2	32	0.00
2050 On 06-Feb-2020			Bond Future	1	58	0.00
R186 On 06-Feb-2020			Bond Future	53	3,984	0.00
R023 On 07-May-2020			Bond Future	13	1,890	0.00
2030 On 06-Feb-2020			Bond Future	2	80	0.00
R035 On 06-Feb-2020			Bond Future	2	64	0.00
2037 On 06-Feb-2020			Bond Future	1	2	0.00
2040 On 07-May-2020			Bond Future	15	11,598	0.00
2044 On 05-Nov-2020	9.72	Call	Bond Future	45	28,254	0.00
R248 On 06-Feb-2020			Bond Future	10	962	0.00
R208 On 06-Feb-2020			Bond Future	1	10	0.00
R209 On 06-Feb-2020			Bond Future	8	2,689	0.00
R214 On 06-Feb-2020			Bond Future	11	970	0.00
Grand Total for Daily Turnover Summary:				**165**	**50,594**	**0.00**