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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/02/2020

TO DATE : 13/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 07/05/2020	Index Future		Buy	40	0.00
IGOV On 07/05/2020	Index Future		Sell	40	0.00
IGOV On 07/05/2020	Index Future		Sell	40	0.00
IGOV On 07/05/2020	Index Future		Buy	40	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Sell	120	0.00
R186 On 07/05/2020	Bond Future		Buy	120	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future		Buy	4	0.00
R023 On 07/05/2020	Bond Future		Sell	4	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Buy	2	0.00
2030 On 07/05/2020	Bond Future		Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put Buy	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Buy	9	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Buy	9	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Sell	9	0.00
2030 On 07/05/2020	Bond Future		Buy	13	0.00
2030 On 07/05/2020	Bond Future		Sell	13	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Buy	16	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Buy	16	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Sell	17	0.00
2030 On 07/05/2020	Bond Future		Buy	21	0.00
2030 On 07/05/2020	Bond Future		Sell	21	0.00
2030 On 07/05/2020	Bond Future		Buy	29	0.00
2030 On 07/05/2020	Bond Future		Sell	29	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Buy	41	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Sell	41	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Sell	41	0.00
2030 On 05/11/2020	Bond Future	8.86	Call Buy	41	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Buy	41	0.00
2030 On 05/11/2020	Bond Future	9.86	Put Sell	41	0.00
2030 On 07/05/2020	Bond Future		Sell	63	0.00
2030 On 07/05/2020	Bond Future		Buy	63	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Buy	85	0.00
2030 On 05/11/2020	Bond Future	8.36	Call Sell	85	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	85	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	85	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	85	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	85	0.00
2030 On 07/05/2020	Bond Future			Buy	88	0.00
2030 On 07/05/2020	Bond Future			Sell	88	0.00
2030 On 07/05/2020	Bond Future			Buy	98	0.00
2030 On 07/05/2020	Bond Future			Sell	98	0.00
2030 On 07/05/2020	Bond Future			Buy	594	0.00
2030 On 07/05/2020	Bond Future			Sell	594	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	810	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	810	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	810	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	810	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	810	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	810	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Sell	5,000	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Sell	5,000	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.85	Call	Sell	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Sell	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Sell	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Buy	5,000	0.00
2030 On 07/05/2020	Bond Future	8.45	Call	Sell	5,000	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	7,575	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	7,575	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	7,575	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	7,575	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	7,575	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	7,575	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	14,160	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	14,160	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	14,160	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	14,160	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	14,160	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	14,160	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	2	0.00
2032 On 07/05/2020	Bond Future	Sell	2	0.00
2032 On 07/05/2020	Bond Future	Buy	5	0.00
2032 On 07/05/2020	Bond Future	Sell	5	0.00
2032 On 07/05/2020	Bond Future	Sell	34	0.00
2032 On 07/05/2020	Bond Future	Buy	34	0.00
2032 On 07/05/2020	Bond Future	Sell	94	0.00
2032 On 07/05/2020	Bond Future	Buy	94	0.00
2032 On 07/05/2020	Bond Future	Buy	273	0.00
2032 On 07/05/2020	Bond Future	Sell	273	0.00
2032 On 07/05/2020	Bond Future	Sell	367	0.00
2032 On 07/05/2020	Bond Future	Buy	367	0.00
2032 On 07/05/2020	Bond Future	Sell	370	0.00
2032 On 07/05/2020	Bond Future	Buy	370	0.00
2032 On 07/05/2020	Bond Future	Buy	401	0.00
2032 On 07/05/2020	Bond Future	Sell	401	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	113	0.00
R035 On 07/05/2020	Bond Future	Sell	113	0.00
R035 On 07/05/2020	Bond Future	Buy	184	0.00
R035 On 07/05/2020	Bond Future	Sell	184	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Buy	432	0.00
2037 On 07/05/2020	Bond Future	Sell	432	0.00
2037 On 07/05/2020	Bond Future	Buy	483	0.00
2037 On 07/05/2020	Bond Future	Sell	483	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	Buy	2	0.00
2040 On 07/05/2020	Bond Future	Sell	2	0.00
2040 On 07/05/2020	Bond Future	Buy	163	0.00
2040 On 07/05/2020	Bond Future	Sell	163	0.00
2040 On 07/05/2020	Bond Future	Sell	249	0.00
2040 On 07/05/2020	Bond Future	Buy	249	0.00

R2044 Bond Future

2044 On 07/05/2020	Bond Future	Buy	12	0.00
2044 On 07/05/2020	Bond Future	Sell	12	0.00
2044 On 07/05/2020	Bond Future	Sell	211	0.00
2044 On 07/05/2020	Bond Future	Buy	211	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 07/05/2020	Bond Future		Sell	216	0.00
R248 On 07/05/2020	Bond Future		Buy	216	0.00
R213 Bond Future					
R213 On 07/05/2020	Bond Future		Buy	2	0.00
R213 On 07/05/2020	Bond Future		Sell	2	0.00
R213 On 07/05/2020	Bond Future		Sell	37	0.00
R213 On 07/05/2020	Bond Future		Buy	37	0.00
R214 Bond Future					
R214 On 07/05/2020	Bond Future		Buy	3	0.00
R214 On 07/05/2020	Bond Future		Sell	3	0.00
R214 On 07/05/2020	Bond Future		Buy	203	0.00
R214 On 07/05/2020	Bond Future		Sell	203	0.00
R214 On 07/05/2020	Bond Future		Buy	363	0.00
R214 On 07/05/2020	Bond Future		Sell	363	0.00
Grand Total for Daily Detailed Turnover:				103,538	0.00