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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/02/2020

TO DATE : 25/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 07/05/2020	Index Future		Sell	2	0.00
ALBI On 07/05/2020	Index Future		Buy	2	0.00
<b>I2025 Bond Future</b>					
2025 On 07/05/2020	Bond Future		Buy	9	0.00
2025 On 07/05/2020	Bond Future		Sell	9	0.00
2025 On 07/05/2020	Bond Future		Buy	9	0.00
2025 On 07/05/2020	Bond Future		Sell	9	0.00
<b>I2029 Bond Future</b>					
2029 On 07/05/2020	Bond Future		Sell	11	0.00
2029 On 07/05/2020	Bond Future		Buy	11	0.00
2029 On 07/05/2020	Bond Future		Buy	11	0.00
2029 On 07/05/2020	Bond Future		Sell	11	0.00

**R186 Bond Future**

R186 On 07/05/2020	Bond Future	Buy	20	0.00
R186 On 07/05/2020	Bond Future	Sell	20	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	Buy	35	0.00
R186 On 07/05/2020	Bond Future	Sell	35	0.00
R186 On 07/05/2020	Bond Future	Buy	44	0.00
R186 On 07/05/2020	Bond Future	Sell	44	0.00
R186 On 07/05/2020	Bond Future	Sell	44	0.00
R186 On 07/05/2020	Bond Future	Buy	44	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	65	0.00
R186 On 07/05/2020	Bond Future	Sell	65	0.00
R186 On 07/05/2020	Bond Future	Sell	90	0.00
R186 On 07/05/2020	Bond Future	Buy	90	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00

**R2023 Bond Future**

R023 On 07/05/2020	Bond Future	Sell	28	0.00
R023 On 07/05/2020	Bond Future	Buy	28	0.00
R023 On 07/05/2020	Bond Future	Sell	28	0.00
R023 On 07/05/2020	Bond Future	Buy	28	0.00
R023 On 07/05/2020	Bond Future	Sell	30	0.00
R023 On 07/05/2020	Bond Future	Buy	30	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future	Sell	34	0.00
2030 On 07/05/2020	Bond Future	Buy	34	0.00
2030 On 07/05/2020	Bond Future	Sell	34	0.00
2030 On 07/05/2020	Bond Future	Buy	34	0.00
2030 On 07/05/2020	Bond Future	Sell	260	0.00
2030 On 07/05/2020	Bond Future	Buy	260	0.00
2030 On 07/05/2020	Bond Future	Sell	300	0.00
2030 On 07/05/2020	Bond Future	Buy	300	0.00
2030 On 07/05/2020	Bond Future	Buy	560	0.00
2030 On 07/05/2020	Bond Future	Sell	560	0.00

**R2032 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 07/05/2020			Sell	12	0.00
2032 On 07/05/2020			Buy	12	0.00
2032 On 07/05/2020			Buy	12	0.00
2032 On 07/05/2020			Sell	12	0.00
2032 On 07/05/2020	8.82	Call	Buy	19	0.00
2032 On 07/05/2020	8.82	Call	Sell	19	0.00
2032 On 07/05/2020	9.17	Call	Sell	19	0.00
2032 On 07/05/2020	9.17	Call	Buy	19	0.00
2032 On 07/05/2020	9.54	Put	Buy	19	0.00
2032 On 07/05/2020	9.54	Put	Sell	19	0.00
2032 On 07/05/2020	8.82	Call	Buy	21	0.00
2032 On 07/05/2020	8.82	Call	Sell	21	0.00
2032 On 07/05/2020	9.17	Call	Sell	21	0.00
2032 On 07/05/2020	9.17	Call	Buy	21	0.00
2032 On 07/05/2020	9.54	Put	Buy	21	0.00
2032 On 07/05/2020	9.54	Put	Sell	21	0.00
2032 On 07/05/2020	8.82	Call	Buy	28	0.00
2032 On 07/05/2020	8.82	Call	Sell	28	0.00
2032 On 07/05/2020	9.17	Call	Sell	28	0.00
2032 On 07/05/2020	9.17	Call	Buy	28	0.00
2032 On 07/05/2020	9.54	Put	Buy	28	0.00
2032 On 07/05/2020	9.54	Put	Sell	28	0.00
2032 On 07/05/2020	8.82	Call	Buy	29	0.00
2032 On 07/05/2020	8.82	Call	Sell	29	0.00
2032 On 07/05/2020	8.82	Call	Buy	29	0.00
2032 On 07/05/2020	8.82	Call	Sell	29	0.00
2032 On 07/05/2020	9.17	Call	Sell	29	0.00
2032 On 07/05/2020	9.17	Call	Buy	29	0.00
2032 On 07/05/2020	9.17	Call	Sell	29	0.00
2032 On 07/05/2020	9.17	Call	Buy	29	0.00
2032 On 07/05/2020	9.54	Put	Buy	29	0.00
2032 On 07/05/2020	9.54	Put	Sell	29	0.00
2032 On 07/05/2020	9.54	Put	Buy	29	0.00
2032 On 07/05/2020	9.54	Put	Sell	29	0.00
2032 On 07/05/2020	8.82	Call	Buy	32	0.00
2032 On 07/05/2020	8.82	Call	Sell	32	0.00
2032 On 07/05/2020	9.17	Call	Sell	32	0.00
2032 On 07/05/2020	9.17	Call	Buy	32	0.00
2032 On 07/05/2020	9.54	Put	Buy	32	0.00
2032 On 07/05/2020	9.54	Put	Sell	32	0.00
2032 On 07/05/2020	8.82	Call	Buy	35	0.00
2032 On 07/05/2020	8.82	Call	Sell	35	0.00

2032 On 07/05/2020	Bond Future	9.17	Call	Sell	35	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	35	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	35	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	35	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	36	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	36	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	36	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	36	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	36	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	36	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	43	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	43	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	43	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	43	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	43	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	43	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	47	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	47	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	47	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	47	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	47	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	47	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	47	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	47	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	47	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	47	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	47	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	47	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	65	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	65	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	65	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	65	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	65	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	65	0.00
2032 On 07/05/2020	Bond Future			Sell	100	0.00
2032 On 07/05/2020	Bond Future			Buy	100	0.00
2032 On 07/05/2020	Bond Future			Sell	100	0.00
2032 On 07/05/2020	Bond Future			Buy	100	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	101	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	101	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	101	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	101	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	101	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	101	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	126	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	126	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	126	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	126	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	126	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	126	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	135	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	135	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	135	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	135	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	135	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	135	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	151	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	151	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	151	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	151	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	151	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	151	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	151	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	151	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	151	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	151	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	151	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	151	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	176	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	176	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	176	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	176	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	176	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	176	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	195	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	195	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	195	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	195	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	195	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	195	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	284	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	284	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	284	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	284	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	284	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	284	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	491	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	491	0.00

2032 On 07/05/2020	Bond Future	9.17	Call	Sell	491	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	491	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	491	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	491	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	806	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	806	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	806	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	806	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	806	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	806	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	3,000	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	8.82	Call	Buy	3,000	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	3,000	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Buy	3,000	0.00
2032 On 07/05/2020	Bond Future	9.17	Call	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	3,000	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Sell	3,000	0.00
2032 On 07/05/2020	Bond Future	9.54	Put	Buy	3,000	0.00

**R2035 Bond Future**

R035 On 07/05/2020	Bond Future			Sell	200	0.00
R035 On 07/05/2020	Bond Future			Buy	200	0.00
R035 On 07/05/2020	Bond Future			Sell	200	0.00
R035 On 07/05/2020	Bond Future			Buy	200	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future			Buy	54	0.00
2037 On 07/05/2020	Bond Future			Sell	54	0.00
2037 On 07/05/2020	Bond Future			Buy	54	0.00
2037 On 07/05/2020	Bond Future			Sell	54	0.00
2037 On 07/05/2020	Bond Future			Buy	200	0.00
2037 On 07/05/2020	Bond Future			Sell	200	0.00
2037 On 07/05/2020	Bond Future			Sell	200	0.00
2037 On 07/05/2020	Bond Future			Buy	200	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future			Sell	111	0.00
2040 On 07/05/2020	Bond Future			Buy	111	0.00
2040 On 07/05/2020	Bond Future			Sell	111	0.00
2040 On 07/05/2020	Bond Future			Buy	111	0.00
2040 On 07/05/2020	Bond Future			Sell	200	0.00
2040 On 07/05/2020	Bond Future			Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020	Bond Future		Sell	200	0.00
2040 On 07/05/2020	Bond Future		Buy	200	0.00
<b>R2044 Bond Future</b>					
2044 On 07/05/2020	Bond Future		Sell	12	0.00
2044 On 07/05/2020	Bond Future		Buy	12	0.00
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		Buy	100	0.00
2044 On 07/05/2020	Bond Future		Sell	100	0.00
2044 On 07/05/2020	Bond Future		Sell	100	0.00
2044 On 07/05/2020	Bond Future		Buy	100	0.00
2044 On 07/05/2020	Bond Future		Sell	111	0.00
2044 On 07/05/2020	Bond Future		Buy	111	0.00
2044 On 07/05/2020	Bond Future		Buy	111	0.00
2044 On 07/05/2020	Bond Future		Sell	111	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2020	Bond Future		Buy	16	0.00
R208 On 07/05/2020	Bond Future		Sell	16	0.00
R208 On 07/05/2020	Bond Future		Buy	19	0.00
R208 On 07/05/2020	Bond Future		Sell	19	0.00
R208 On 07/05/2020	Bond Future		Sell	35	0.00
R208 On 07/05/2020	Bond Future		Buy	35	0.00
<b>R210 Bond Future</b>					
R210 On 07/05/2020	Bond Future		Buy	6	0.00
R210 On 07/05/2020	Bond Future		Sell	6	0.00
R210 On 07/05/2020	Bond Future		Buy	6	0.00
R210 On 07/05/2020	Bond Future		Sell	6	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>31,717</b>	<b>0.00</b>