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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2020

TO DATE : 28/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2050 Bond Future</b>					
2050 On 07/05/2020			Sell	918	0.00
2050 On 07/05/2020			Buy	918	0.00
2050 On 07/05/2020			Sell	918	0.00
2050 On 07/05/2020			Buy	918	0.00
<b>R186 Bond Future</b>					
R186 On 07/05/2020			Sell	15	0.00
R186 On 07/05/2020			Buy	15	0.00
R186 On 07/05/2020			Sell	15	0.00
R186 On 07/05/2020			Buy	15	0.00
R186 On 07/05/2020			Buy	15	0.00
R186 On 07/05/2020			Sell	15	0.00
R186 On 07/05/2020			Sell	15	0.00
R186 On 07/05/2020			Buy	15	0.00

R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00

**R202 Bond Future**

R202 On 07/05/2020	Bond Future	Buy	19	0.00
R202 On 07/05/2020	Bond Future	Sell	19	0.00

**R2032 Bond Future**

2032 On 07/05/2020	Bond Future	Buy	42	0.00
2032 On 07/05/2020	Bond Future	Sell	42	0.00
2032 On 07/05/2020	Bond Future	Buy	76	0.00
2032 On 07/05/2020	Bond Future	Sell	76	0.00
2032 On 07/05/2020	Bond Future	Sell	118	0.00
2032 On 07/05/2020	Bond Future	Buy	118	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Sell	1,132	0.00
2037 On 07/05/2020	Bond Future	Buy	1,132	0.00
2037 On 07/05/2020	Bond Future	Buy	1,132	0.00
2037 On 07/05/2020	Bond Future	Sell	1,132	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future	Buy	320	0.00
2040 On 07/05/2020	Bond Future	Sell	320	0.00
2040 On 07/05/2020	Bond Future	Sell	320	0.00
2040 On 07/05/2020	Bond Future	Buy	320	0.00

**R2044 Bond Future**

2044 On 07/05/2020	Bond Future	Buy	14	0.00
2044 On 07/05/2020	Bond Future	Sell	14	0.00
2044 On 07/05/2020	Bond Future	Buy	23	0.00
2044 On 07/05/2020	Bond Future	Sell	23	0.00
2044 On 07/05/2020	Bond Future	Buy	37	0.00
2044 On 07/05/2020	Bond Future	Sell	37	0.00

**R2048 Bond Future**

R248 On 07/05/2020	Bond Future	Sell	1	0.00
R248 On 07/05/2020	Bond Future	Buy	1	0.00
R248 On 07/05/2020	Bond Future	Sell	24	0.00
R248 On 07/05/2020	Bond Future	Buy	24	0.00
R248 On 07/05/2020	Bond Future	Sell	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020	Bond Future		Buy	125	0.00
R248 On 07/05/2020	Bond Future		Sell	150	0.00
R248 On 07/05/2020	Bond Future		Buy	150	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2020	Bond Future		Buy	17	0.00
R208 On 07/05/2020	Bond Future		Sell	17	0.00
R208 On 07/05/2020	Bond Future		Buy	23	0.00
R208 On 07/05/2020	Bond Future		Sell	23	0.00
R208 On 07/05/2020	Bond Future		Sell	40	0.00
R208 On 07/05/2020	Bond Future		Buy	40	0.00
R208 On 07/05/2020	Bond Future		Buy	63	0.00
R208 On 07/05/2020	Bond Future		Sell	63	0.00
R208 On 07/05/2020	Bond Future		Buy	390	0.00
R208 On 07/05/2020	Bond Future		Sell	390	0.00
R208 On 07/05/2020	Bond Future		Buy	453	0.00
R208 On 07/05/2020	Bond Future		Sell	453	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2020	Bond Future		Sell	9	0.00
R209 On 07/05/2020	Bond Future		Buy	9	0.00
R209 On 07/05/2020	Bond Future		Sell	9	0.00
R209 On 07/05/2020	Bond Future		Buy	9	0.00
R209 On 07/05/2020	Bond Future		Sell	25	0.00
R209 On 07/05/2020	Bond Future		Buy	25	0.00
R209 On 07/05/2020	Bond Future		Sell	34	0.00
R209 On 07/05/2020	Bond Future		Buy	34	0.00
R209 On 07/05/2020	Bond Future		Sell	40	0.00
R209 On 07/05/2020	Bond Future		Buy	40	0.00
R209 On 07/05/2020	Bond Future		Sell	43	0.00
R209 On 07/05/2020	Bond Future		Buy	43	0.00
R209 On 07/05/2020	Bond Future		Sell	44	0.00
R209 On 07/05/2020	Bond Future		Buy	44	0.00
R209 On 07/05/2020	Bond Future		Sell	68	0.00
R209 On 07/05/2020	Bond Future		Buy	68	0.00
R209 On 07/05/2020	Bond Future		Sell	154	0.00
R209 On 07/05/2020	Bond Future		Buy	154	0.00
R209 On 07/05/2020	Bond Future		Sell	734	0.00
R209 On 07/05/2020	Bond Future		Buy	734	0.00
R209 On 07/05/2020	Bond Future		Buy	1,160	0.00
R209 On 07/05/2020	Bond Future		Sell	1,160	0.00

