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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/02/2020

TO DATE : 21/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 07/05/2020	Bond Future		Buy	36	0.00
R186 On 07/05/2020	Bond Future		Sell	36	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		Buy	71	0.00
R186 On 07/05/2020	Bond Future		Sell	71	0.00
R186 On 07/05/2020	Bond Future		Sell	71	0.00
R186 On 07/05/2020	Bond Future		Buy	71	0.00
R186 On 07/05/2020	Bond Future		Buy	80	0.00
R186 On 07/05/2020	Bond Future		Sell	80	0.00
R186 On 07/05/2020	Bond Future		Buy	147	0.00
R186 On 07/05/2020	Bond Future		Sell	147	0.00
R186 On 07/05/2020	Bond Future		Buy	1,335	0.00
R186 On 07/05/2020	Bond Future		Sell	1,335	0.00

R186 On 07/05/2020	Bond Future	Buy	1,621	0.00
R186 On 07/05/2020	Bond Future	Sell	1,621	0.00
R186 On 07/05/2020	Bond Future	Sell	3,284	0.00
R186 On 07/05/2020	Bond Future	Buy	3,284	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	3	0.00
2030 On 07/05/2020	Bond Future	Sell	3	0.00
2030 On 07/05/2020	Bond Future	Buy	3	0.00
2030 On 07/05/2020	Bond Future	Sell	3	0.00
2030 On 07/05/2020	Bond Future	Buy	5	0.00
2030 On 07/05/2020	Bond Future	Sell	5	0.00
2030 On 07/05/2020	Bond Future	Buy	6	0.00
2030 On 07/05/2020	Bond Future	Sell	6	0.00
2030 On 07/05/2020	Bond Future	Buy	7	0.00
2030 On 07/05/2020	Bond Future	Sell	7	0.00
2030 On 07/05/2020	Bond Future	Buy	12	0.00
2030 On 07/05/2020	Bond Future	Sell	12	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 07/05/2020	Bond Future	Buy	13	0.00
2030 On 07/05/2020	Bond Future	Sell	13	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 07/05/2020	Bond Future	Buy	14	0.00
2030 On 07/05/2020	Bond Future	Sell	14	0.00
2030 On 07/05/2020	Bond Future	Buy	15	0.00
2030 On 07/05/2020	Bond Future	Sell	15	0.00
2030 On 07/05/2020	Bond Future	Buy	17	0.00
2030 On 07/05/2020	Bond Future	Sell	17	0.00
2030 On 07/05/2020	Bond Future	Buy	17	0.00
2030 On 07/05/2020	Bond Future	Sell	17	0.00
2030 On 07/05/2020	Bond Future	Buy	19	0.00
2030 On 07/05/2020	Bond Future	Sell	19	0.00
2030 On 07/05/2020	Bond Future	Buy	22	0.00
2030 On 07/05/2020	Bond Future	Sell	22	0.00
2030 On 07/05/2020	Bond Future	Buy	23	0.00
2030 On 07/05/2020	Bond Future	Sell	23	0.00
2030 On 07/05/2020	Bond Future	Buy	25	0.00
2030 On 07/05/2020	Bond Future	Sell	25	0.00
2030 On 07/05/2020	Bond Future	Buy	28	0.00
2030 On 07/05/2020	Bond Future	Sell	28	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 07/05/2020	Bond Future	Buy	33	0.00
2030 On 07/05/2020	Bond Future	Sell	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/05/2020			Sell	35	0.00
2030 On 07/05/2020			Buy	35	0.00
2030 On 07/05/2020			Buy	35	0.00
2030 On 07/05/2020			Sell	35	0.00
2030 On 07/05/2020			Buy	37	0.00
2030 On 07/05/2020			Sell	37	0.00
2030 On 07/05/2020			Buy	40	0.00
2030 On 07/05/2020			Sell	40	0.00
2030 On 07/05/2020			Buy	40	0.00
2030 On 07/05/2020			Sell	40	0.00
2030 On 07/05/2020			Buy	50	0.00
2030 On 07/05/2020			Sell	50	0.00
2030 On 07/05/2020			Buy	52	0.00
2030 On 07/05/2020			Sell	52	0.00
2030 On 07/05/2020			Buy	65	0.00
2030 On 07/05/2020			Sell	65	0.00
2030 On 07/05/2020			Buy	66	0.00
2030 On 07/05/2020			Sell	66	0.00
2030 On 07/05/2020			Buy	67	0.00
2030 On 07/05/2020			Sell	67	0.00
2030 On 07/05/2020			Buy	72	0.00
2030 On 07/05/2020			Sell	72	0.00
2030 On 07/05/2020			Buy	92	0.00
2030 On 07/05/2020			Sell	92	0.00
2030 On 07/05/2020			Buy	119	0.00
2030 On 07/05/2020			Sell	119	0.00
2030 On 07/05/2020			Buy	262	0.00
2030 On 07/05/2020			Sell	262	0.00
2030 On 07/05/2020			Buy	276	0.00
2030 On 07/05/2020			Sell	276	0.00
2030 On 07/05/2020			Buy	306	0.00
2030 On 07/05/2020			Sell	306	0.00
2030 On 07/05/2020			Buy	332	0.00
2030 On 07/05/2020			Sell	332	0.00
2030 On 07/05/2020			Sell	560	0.00
2030 On 07/05/2020			Buy	560	0.00
2030 On 07/05/2020			Buy	560	0.00
2030 On 07/05/2020			Sell	560	0.00
2030 On 07/05/2020			Buy	598	0.00
2030 On 07/05/2020			Sell	598	0.00
2030 On 07/05/2020			Buy	758	0.00
2030 On 07/05/2020			Sell	758	0.00

2030 On 07/05/2020	Bond Future	Sell	1,373	0.00
2030 On 07/05/2020	Bond Future	Buy	1,373	0.00
2030 On 07/05/2020	Bond Future	Buy	2,170	0.00
2030 On 07/05/2020	Bond Future	Sell	2,170	0.00
2030 On 07/05/2020	Bond Future	Sell	2,170	0.00
2030 On 07/05/2020	Bond Future	Buy	2,170	0.00
2030 On 07/05/2020	Bond Future	Buy	2,170	0.00
2030 On 07/05/2020	Bond Future	Sell	2,170	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	3	0.00
2032 On 07/05/2020	Bond Future	Sell	3	0.00
2032 On 07/05/2020	Bond Future	Buy	6	0.00
2032 On 07/05/2020	Bond Future	Sell	6	0.00
2032 On 07/05/2020	Bond Future	Buy	34	0.00
2032 On 07/05/2020	Bond Future	Sell	34	0.00
2032 On 07/05/2020	Bond Future	Buy	87	0.00
2032 On 07/05/2020	Bond Future	Sell	87	0.00
2032 On 07/05/2020	Bond Future	Sell	130	0.00
2032 On 07/05/2020	Bond Future	Buy	130	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	24	0.00
R035 On 07/05/2020	Bond Future	Sell	24	0.00
R035 On 07/05/2020	Bond Future	Buy	53	0.00
R035 On 07/05/2020	Bond Future	Sell	53	0.00
R035 On 07/05/2020	Bond Future	Buy	75	0.00
R035 On 07/05/2020	Bond Future	Sell	75	0.00
R035 On 07/05/2020	Bond Future	Buy	77	0.00
R035 On 07/05/2020	Bond Future	Sell	77	0.00
R035 On 07/05/2020	Bond Future	Buy	150	0.00
R035 On 07/05/2020	Bond Future	Sell	150	0.00
R035 On 07/05/2020	Bond Future	Buy	168	0.00
R035 On 07/05/2020	Bond Future	Sell	168	0.00
R035 On 07/05/2020	Bond Future	Buy	182	0.00
R035 On 07/05/2020	Bond Future	Sell	182	0.00
R035 On 07/05/2020	Bond Future	Sell	575	0.00
R035 On 07/05/2020	Bond Future	Buy	575	0.00

R2040 Bond Future

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

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020	Bond Future		Buy	20	0.00
R248 On 07/05/2020	Bond Future		Sell	20	0.00
R248 On 07/05/2020	Bond Future		Sell	20	0.00
R248 On 07/05/2020	Bond Future		Buy	20	0.00
R248 On 07/05/2020	Bond Future		Sell	20	0.00
R248 On 07/05/2020	Bond Future		Buy	20	0.00
R208 Bond Futures					
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	113	0.00
R208 On 07/05/2020	Bond Future		Sell	113	0.00
R208 On 07/05/2020	Bond Future		Buy	259	0.00
R208 On 07/05/2020	Bond Future		Sell	259	0.00
R208 On 07/05/2020	Bond Future		Buy	388	0.00
R208 On 07/05/2020	Bond Future		Sell	388	0.00
R209 Bond Future					
R209 On 07/05/2020	Bond Future		Buy	24	0.00
R209 On 07/05/2020	Bond Future		Sell	24	0.00
R213 Bond Future					
R213 On 07/05/2020	Bond Future		Buy	8	0.00
R213 On 07/05/2020	Bond Future		Sell	8	0.00
R213 On 07/05/2020	Bond Future		Buy	60	0.00
R213 On 07/05/2020	Bond Future		Sell	60	0.00
R213 On 07/05/2020	Bond Future		Buy	64	0.00
R213 On 07/05/2020	Bond Future		Sell	64	0.00
R213 On 07/05/2020	Bond Future		Buy	64	0.00
R213 On 07/05/2020	Bond Future		Sell	64	0.00
R213 On 07/05/2020	Bond Future		Buy	72	0.00
R213 On 07/05/2020	Bond Future		Sell	72	0.00
R213 On 07/05/2020	Bond Future		Buy	399	0.00
R213 On 07/05/2020	Bond Future		Sell	399	0.00
R213 On 07/05/2020	Bond Future		Buy	463	0.00
R213 On 07/05/2020	Bond Future		Sell	463	0.00
R213 On 07/05/2020	Bond Future		Buy	470	0.00
R213 On 07/05/2020	Bond Future		Sell	470	0.00
R213 On 07/05/2020	Bond Future		Sell	530	0.00
R213 On 07/05/2020	Bond Future		Buy	530	0.00

Grand Total for Daily Detailed Turnover:

24,108

0.00