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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/01/2020

TO DATE : 17/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/02/2020	Bond Future		Buy	100	0.00
2025 On 06/02/2020	Bond Future		Sell	100	0.00
<b>R186 Bond Future</b>					
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Sell	15	0.00
R186 On 06/02/2020	Bond Future		Buy	15	0.00
R186 On 06/02/2020	Bond Future		Sell	23	0.00
R186 On 06/02/2020	Bond Future		Buy	23	0.00

R186 On 06/02/2020	Bond Future	Buy	24	0.00
R186 On 06/02/2020	Bond Future	Sell	24	0.00
R186 On 06/02/2020	Bond Future	Sell	30	0.00
R186 On 06/02/2020	Bond Future	Buy	30	0.00
R186 On 06/02/2020	Bond Future	Sell	30	0.00
R186 On 06/02/2020	Bond Future	Buy	30	0.00
R186 On 06/02/2020	Bond Future	Buy	33	0.00
R186 On 06/02/2020	Bond Future	Sell	33	0.00
R186 On 06/02/2020	Bond Future	Sell	37	0.00
R186 On 06/02/2020	Bond Future	Buy	37	0.00
R186 On 06/02/2020	Bond Future	Buy	42	0.00
R186 On 06/02/2020	Bond Future	Sell	42	0.00
R186 On 06/02/2020	Bond Future	Sell	45	0.00
R186 On 06/02/2020	Bond Future	Buy	45	0.00
R186 On 06/02/2020	Bond Future	Buy	60	0.00
R186 On 06/02/2020	Bond Future	Sell	60	0.00
R186 On 06/02/2020	Bond Future	Buy	94	0.00
R186 On 06/02/2020	Bond Future	Sell	94	0.00
R186 On 06/02/2020	Bond Future	Sell	98	0.00
R186 On 06/02/2020	Bond Future	Buy	98	0.00
R186 On 06/02/2020	Bond Future	Sell	130	0.00
R186 On 06/02/2020	Bond Future	Buy	130	0.00
R186 On 06/02/2020	Bond Future	Sell	130	0.00
R186 On 06/02/2020	Bond Future	Buy	130	0.00
R186 On 06/02/2020	Bond Future	Sell	164	0.00
R186 On 06/02/2020	Bond Future	Buy	164	0.00
R186 On 06/02/2020	Bond Future	Buy	220	0.00
R186 On 06/02/2020	Bond Future	Sell	220	0.00

**R2035 Bond Future**

R035 On 06/02/2020	Bond Future	Sell	100	0.00
R035 On 06/02/2020	Bond Future	Buy	100	0.00

**R2037 Bond Future**

2037 On 06/02/2020	Bond Future	Buy	15	0.00
2037 On 06/02/2020	Bond Future	Sell	15	0.00
2037 On 06/02/2020	Bond Future	Buy	18	0.00
2037 On 06/02/2020	Bond Future	Sell	18	0.00
2037 On 06/02/2020	Bond Future	Buy	32	0.00
2037 On 06/02/2020	Bond Future	Sell	32	0.00
2037 On 06/02/2020	Bond Future	Buy	126	0.00
2037 On 06/02/2020	Bond Future	Sell	126	0.00
2037 On 06/02/2020	Bond Future	Buy	187	0.00
2037 On 06/02/2020	Bond Future	Sell	187	0.00
2037 On 06/02/2020	Bond Future	Buy	354	0.00
2037 On 06/02/2020	Bond Future	Sell	354	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/02/2020			Buy	368	0.00
2037 On 06/02/2020			Sell	368	0.00
2037 On 06/02/2020			Buy	1,100	0.00
2037 On 06/02/2020			Sell	1,100	0.00
<b>R2040 Bond Future</b>					
2040 On 06/02/2020			Buy	19	0.00
2040 On 06/02/2020			Sell	19	0.00
2040 On 06/02/2020			Buy	43	0.00
2040 On 06/02/2020			Sell	43	0.00
2040 On 06/02/2020			Buy	54	0.00
2040 On 06/02/2020			Sell	54	0.00
2040 On 06/02/2020			Buy	98	0.00
2040 On 06/02/2020			Sell	98	0.00
2040 On 06/02/2020			Buy	211	0.00
2040 On 06/02/2020			Sell	211	0.00
2040 On 06/02/2020			Buy	253	0.00
2040 On 06/02/2020			Sell	253	0.00
2040 On 06/02/2020			Buy	495	0.00
2040 On 06/02/2020			Sell	495	0.00
2040 On 06/02/2020			Buy	1,367	0.00
2040 On 06/02/2020			Sell	1,367	0.00
2040 On 06/02/2020			Buy	2,540	0.00
2040 On 06/02/2020			Sell	2,540	0.00
<b>R2044 Bond Future</b>					
2044 On 06/02/2020			Buy	4	0.00
2044 On 06/02/2020			Sell	4	0.00
2044 On 06/02/2020			Sell	4	0.00
2044 On 06/02/2020			Buy	4	0.00
<b>R208 Bond Futures</b>					
R208 On 06/02/2020			Buy	1	0.00
R208 On 06/02/2020			Sell	1	0.00
R208 On 06/02/2020			Buy	84	0.00
R208 On 06/02/2020			Sell	84	0.00
R208 On 06/02/2020			Buy	250	0.00
R208 On 06/02/2020			Sell	250	0.00
R208 On 06/02/2020			Buy	1,054	0.00
R208 On 06/02/2020			Sell	1,054	0.00
R208 On 06/02/2020			Sell	1,389	0.00

R208 On 06/02/2020	Bond Future	Buy	1,389	0.00
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**R209 Bond Future**

R209 On 06/02/2020	Bond Future	Sell	25	0.00
R209 On 06/02/2020	Bond Future	Buy	25	0.00
R209 On 06/02/2020	Bond Future	Sell	25	0.00
R209 On 06/02/2020	Bond Future	Buy	25	0.00
R209 On 06/02/2020	Bond Future	Sell	29	0.00
R209 On 06/02/2020	Bond Future	Buy	29	0.00
R209 On 06/02/2020	Bond Future	Buy	29	0.00
R209 On 06/02/2020	Bond Future	Sell	29	0.00

<b>Grand Total for Daily Detailed Turnover:</b>			<b>11,558</b>	<b>0.00</b>
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