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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/01/2020

TO DATE : 23/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2029 Bond Future

2029 On 06/02/2020	Bond Future		Buy	279	0.00
2029 On 06/02/2020	Bond Future		Sell	279	0.00
2029 On 07/05/2020	Bond Future		Sell	279	0.00
2029 On 07/05/2020	Bond Future		Buy	279	0.00
2029 On 06/02/2020	Bond Future		Buy	927	0.00
2029 On 06/02/2020	Bond Future		Sell	927	0.00
2029 On 07/05/2020	Bond Future		Sell	927	0.00
2029 On 07/05/2020	Bond Future		Buy	927	0.00
2029 On 06/02/2020	Bond Future		Buy	1,206	0.00
2029 On 06/02/2020	Bond Future		Sell	1,206	0.00
2029 On 07/05/2020	Bond Future		Buy	1,206	0.00
2029 On 07/05/2020	Bond Future		Sell	1,206	0.00

I2038 Bond Future

2038 On 06/02/2020	Bond Future	Buy	1,685	0.00
2038 On 06/02/2020	Bond Future	Sell	1,685	0.00
2038 On 07/05/2020	Bond Future	Buy	1,685	0.00
2038 On 07/05/2020	Bond Future	Sell	1,685	0.00

I2046 Bond Future

2046 On 06/02/2020	Bond Future	Buy	1,303	0.00
2046 On 06/02/2020	Bond Future	Sell	1,303	0.00
2046 On 07/05/2020	Bond Future	Sell	1,303	0.00
2046 On 07/05/2020	Bond Future	Buy	1,303	0.00
2046 On 06/02/2020	Bond Future	Buy	2,672	0.00
2046 On 06/02/2020	Bond Future	Sell	2,672	0.00
2046 On 07/05/2020	Bond Future	Sell	2,672	0.00
2046 On 07/05/2020	Bond Future	Buy	2,672	0.00
2046 On 06/02/2020	Bond Future	Sell	3,975	0.00
2046 On 06/02/2020	Bond Future	Buy	3,975	0.00
2046 On 07/05/2020	Bond Future	Sell	3,975	0.00
2046 On 07/05/2020	Bond Future	Buy	3,975	0.00

I2050 Bond Future

2050 On 06/02/2020	Bond Future	Sell	2,590	0.00
2050 On 06/02/2020	Bond Future	Buy	2,590	0.00
2050 On 06/02/2020	Bond Future	Buy	2,590	0.00
2050 On 06/02/2020	Bond Future	Sell	2,590	0.00
2050 On 07/05/2020	Bond Future	Sell	2,590	0.00
2050 On 07/05/2020	Bond Future	Buy	2,590	0.00
2050 On 07/05/2020	Bond Future	Sell	2,590	0.00
2050 On 07/05/2020	Bond Future	Buy	2,590	0.00

New Inflation Linked Index

IGOV On 06/02/2020	Index Future	Sell	81	0.00
IGOV On 06/02/2020	Index Future	Buy	81	0.00
IGOV On 07/05/2020	Index Future	Buy	81	0.00
IGOV On 07/05/2020	Index Future	Sell	81	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future	Buy	20	0.00
R186 On 06/02/2020	Bond Future	Sell	20	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	Sell	250	0.00
R186 On 06/02/2020	Bond Future	Buy	250	0.00
R186 On 07/05/2020	Bond Future	Buy	250	0.00
R186 On 07/05/2020	Bond Future	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Sell	3,250	0.00
R186 On 06/02/2020	Bond Future		Buy	3,250	0.00
R186 On 07/05/2020	Bond Future		Buy	3,250	0.00
R186 On 07/05/2020	Bond Future		Sell	3,250	0.00
R186 On 06/02/2020	Bond Future		Buy	3,500	0.00
R186 On 06/02/2020	Bond Future		Sell	3,500	0.00
R186 On 07/05/2020	Bond Future		Sell	3,500	0.00
R186 On 07/05/2020	Bond Future		Buy	3,500	0.00
R197 Bond Future					
R197 On 06/02/2020	Bond Future		Sell	1,400	0.00
R197 On 06/02/2020	Bond Future		Buy	1,400	0.00
R197 On 06/02/2020	Bond Future		Sell	1,400	0.00
R197 On 06/02/2020	Bond Future		Buy	1,400	0.00
R197 On 07/05/2020	Bond Future		Buy	1,400	0.00
R197 On 07/05/2020	Bond Future		Sell	1,400	0.00
R197 On 07/05/2020	Bond Future		Buy	1,400	0.00
R197 On 07/05/2020	Bond Future		Sell	1,400	0.00
R202 Bond Future					
R202 On 06/02/2020	Bond Future		Buy	150	0.00
R202 On 06/02/2020	Bond Future		Sell	150	0.00
R202 On 07/05/2020	Bond Future		Sell	150	0.00
R202 On 07/05/2020	Bond Future		Buy	150	0.00
R202 On 06/02/2020	Bond Future		Buy	419	0.00
R202 On 06/02/2020	Bond Future		Sell	419	0.00
R202 On 07/05/2020	Bond Future		Sell	419	0.00
R202 On 07/05/2020	Bond Future		Buy	419	0.00
R202 On 06/02/2020	Bond Future		Buy	1,335	0.00
R202 On 06/02/2020	Bond Future		Sell	1,335	0.00
R202 On 07/05/2020	Bond Future		Sell	1,335	0.00
R202 On 07/05/2020	Bond Future		Buy	1,335	0.00
R202 On 06/02/2020	Bond Future		Buy	1,904	0.00
R202 On 06/02/2020	Bond Future		Sell	1,904	0.00
R202 On 07/05/2020	Bond Future		Sell	1,904	0.00
R202 On 07/05/2020	Bond Future		Buy	1,904	0.00
R2023 Bond Future					
R023 On 06/02/2020	Bond Future		Sell	87	0.00
R023 On 06/02/2020	Bond Future		Buy	87	0.00
R023 On 06/02/2020	Bond Future		Sell	87	0.00

R023 On 06/02/2020	Bond Future	Buy	87	0.00
R023 On 06/02/2020	Bond Future	Buy	800	0.00
R023 On 06/02/2020	Bond Future	Sell	800	0.00
R2030 Bond Future				
2030 On 06/02/2020	Bond Future	Buy	15	0.00
2030 On 06/02/2020	Bond Future	Sell	15	0.00
2030 On 06/02/2020	Bond Future	Buy	15	0.00
2030 On 06/02/2020	Bond Future	Sell	15	0.00
R2032 Bond Future				
2032 On 06/02/2020	Bond Future	Sell	82	0.00
2032 On 06/02/2020	Bond Future	Buy	82	0.00
2032 On 06/02/2020	Bond Future	Buy	82	0.00
2032 On 06/02/2020	Bond Future	Sell	82	0.00
2032 On 06/02/2020	Bond Future	Sell	5,260	0.00
2032 On 06/02/2020	Bond Future	Buy	5,260	0.00
2032 On 06/02/2020	Bond Future	Sell	6,196	0.00
2032 On 06/02/2020	Bond Future	Buy	6,196	0.00
2032 On 06/02/2020	Bond Future	Buy	11,456	0.00
2032 On 06/02/2020	Bond Future	Sell	11,456	0.00
R2035 Bond Future				
R035 On 06/02/2020	Bond Future	Sell	23	0.00
R035 On 06/02/2020	Bond Future	Buy	23	0.00
R035 On 06/02/2020	Bond Future	Buy	23	0.00
R035 On 06/02/2020	Bond Future	Sell	23	0.00
R035 On 06/02/2020	Bond Future	Sell	62	0.00
R035 On 06/02/2020	Bond Future	Buy	62	0.00
R035 On 06/02/2020	Bond Future	Sell	112	0.00
R035 On 06/02/2020	Bond Future	Buy	112	0.00
R035 On 06/02/2020	Bond Future	Sell	339	0.00
R035 On 06/02/2020	Bond Future	Buy	339	0.00
R2037 Bond Future				
2037 On 06/02/2020	Bond Future	Sell	26	0.00
2037 On 06/02/2020	Bond Future	Buy	26	0.00
2037 On 06/02/2020	Bond Future	Buy	26	0.00
2037 On 06/02/2020	Bond Future	Sell	26	0.00
R209 Bond Future				
R209 On 06/02/2020	Bond Future	Buy	18	0.00
R209 On 06/02/2020	Bond Future	Sell	18	0.00
R209 On 06/02/2020	Bond Future	Sell	6,500	0.00
R209 On 06/02/2020	Bond Future	Buy	6,500	0.00
R209 On 07/05/2020	Bond Future	Buy	6,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/05/2020	Bond Future		Sell	6,500	0.00
R210 Bond Future					
R210 On 06/02/2020	Bond Future		Buy	124	0.00
R210 On 06/02/2020	Bond Future		Sell	124	0.00
R210 On 07/05/2020	Bond Future		Sell	124	0.00
R210 On 07/05/2020	Bond Future		Buy	124	0.00
R210 On 07/05/2020	Bond Future		Buy	220	0.00
R210 On 07/05/2020	Bond Future		Sell	220	0.00
R210 On 06/02/2020	Bond Future		Buy	520	0.00
R210 On 06/02/2020	Bond Future		Sell	520	0.00
R210 On 07/05/2020	Bond Future		Sell	520	0.00
R210 On 07/05/2020	Bond Future		Buy	520	0.00
R210 On 06/02/2020	Bond Future		Buy	644	0.00
R210 On 06/02/2020	Bond Future		Sell	644	0.00
R210 On 07/05/2020	Bond Future		Buy	644	0.00
R210 On 07/05/2020	Bond Future		Sell	644	0.00
R212 Bond Future					
R212 On 06/02/2020	Bond Future		Sell	1,526	0.00
R212 On 06/02/2020	Bond Future		Buy	1,526	0.00
R212 On 06/02/2020	Bond Future		Sell	1,526	0.00
R212 On 06/02/2020	Bond Future		Buy	1,526	0.00
R212 On 07/05/2020	Bond Future		Buy	1,526	0.00
R212 On 07/05/2020	Bond Future		Sell	1,526	0.00
R212 On 07/05/2020	Bond Future		Buy	1,526	0.00
R212 On 07/05/2020	Bond Future		Sell	1,526	0.00
R214 Bond Future					
R214 On 06/02/2020	Bond Future		Buy	4	0.00
R214 On 06/02/2020	Bond Future		Sell	4	0.00
R214 On 06/02/2020	Bond Future		Buy	7	0.00
R214 On 06/02/2020	Bond Future		Sell	7	0.00
R214 On 06/02/2020	Bond Future		Buy	10	0.00
R214 On 06/02/2020	Bond Future		Sell	10	0.00
R214 On 06/02/2020	Bond Future		Buy	11	0.00
R214 On 06/02/2020	Bond Future		Sell	11	0.00
R214 On 06/02/2020	Bond Future		Buy	12	0.00
R214 On 06/02/2020	Bond Future		Sell	12	0.00
R214 On 06/02/2020	Bond Future		Buy	13	0.00
R214 On 06/02/2020	Bond Future		Sell	13	0.00

R214 On 06/02/2020	Bond Future	Buy	16	0.00
R214 On 06/02/2020	Bond Future	Sell	16	0.00
R214 On 06/02/2020	Bond Future	Buy	16	0.00
R214 On 06/02/2020	Bond Future	Sell	16	0.00
R214 On 06/02/2020	Bond Future	Buy	17	0.00
R214 On 06/02/2020	Bond Future	Sell	17	0.00
R214 On 06/02/2020	Bond Future	Buy	24	0.00
R214 On 06/02/2020	Bond Future	Sell	24	0.00
R214 On 06/02/2020	Bond Future	Buy	31	0.00
R214 On 06/02/2020	Bond Future	Sell	31	0.00
R214 On 06/02/2020	Bond Future	Buy	31	0.00
R214 On 06/02/2020	Bond Future	Sell	31	0.00
R214 On 06/02/2020	Bond Future	Buy	40	0.00
R214 On 06/02/2020	Bond Future	Sell	40	0.00
R214 On 06/02/2020	Bond Future	Buy	44	0.00
R214 On 06/02/2020	Bond Future	Sell	44	0.00
R214 On 06/02/2020	Bond Future	Buy	85	0.00
R214 On 06/02/2020	Bond Future	Sell	85	0.00
R214 On 06/02/2020	Bond Future	Buy	98	0.00
R214 On 06/02/2020	Bond Future	Sell	98	0.00
R214 On 06/02/2020	Bond Future	Buy	211	0.00
R214 On 06/02/2020	Bond Future	Sell	211	0.00
R214 On 06/02/2020	Bond Future	Buy	245	0.00
R214 On 06/02/2020	Bond Future	Sell	245	0.00
R214 On 06/02/2020	Bond Future	Sell	262	0.00
R214 On 06/02/2020	Bond Future	Buy	262	0.00
R214 On 06/02/2020	Bond Future	Sell	653	0.00
R214 On 06/02/2020	Bond Future	Buy	653	0.00
R214 On 06/02/2020	Bond Future	Buy	1,000	0.00
R214 On 06/02/2020	Bond Future	Sell	1,000	0.00
R214 On 07/05/2020	Bond Future	Buy	1,000	0.00
R214 On 07/05/2020	Bond Future	Sell	1,000	0.00

Grand Total for Daily Detailed Turnover:

112,351

0.00