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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/02/2020

TO DATE : 24/02/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 07/05/2020	Index Future		Buy	2	0.00
ALBI On 07/05/2020	Index Future		Sell	2	0.00

#### Govi Total Return Index

GOVI On 07/05/2020	GOVI		Buy	2	0.00
GOVI On 07/05/2020	GOVI		Sell	2	0.00
GOVI On 07/05/2020	GOVI		Buy	2	0.00
GOVI On 07/05/2020	GOVI		Sell	2	0.00

#### R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	20	0.00
R186 On 07/05/2020	Bond Future		Buy	20	0.00
R186 On 07/05/2020	Bond Future		Buy	75	0.00
R186 On 07/05/2020	Bond Future		Sell	75	0.00

R186 On 07/05/2020	Bond Future	Sell	91	0.00
R186 On 07/05/2020	Bond Future	Buy	91	0.00
R186 On 07/05/2020	Bond Future	Sell	186	0.00
R186 On 07/05/2020	Bond Future	Buy	186	0.00

**R2023 Bond Future**

R023 On 07/05/2020	Bond Future	Buy	53	0.00
R023 On 07/05/2020	Bond Future	Sell	53	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future	Sell	120	0.00
2030 On 07/05/2020	Bond Future	Buy	120	0.00

**R2032 Bond Future**

2032 On 07/05/2020	Bond Future	Buy	7	0.00
2032 On 07/05/2020	Bond Future	Sell	7	0.00
2032 On 07/05/2020	Bond Future	Buy	13	0.00
2032 On 07/05/2020	Bond Future	Sell	13	0.00
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	58	0.00
2032 On 07/05/2020	Bond Future	Sell	58	0.00
2032 On 07/05/2020	Bond Future	Sell	116	0.00
2032 On 07/05/2020	Bond Future	Buy	116	0.00
2032 On 07/05/2020	Bond Future	Buy	227	0.00
2032 On 07/05/2020	Bond Future	Sell	227	0.00
2032 On 07/05/2020	Bond Future	Sell	227	0.00
2032 On 07/05/2020	Bond Future	Buy	227	0.00
2032 On 07/05/2020	Bond Future	Buy	227	0.00
2032 On 07/05/2020	Bond Future	Sell	227	0.00
2032 On 07/05/2020	Bond Future	Buy	363	0.00
2032 On 07/05/2020	Bond Future	Sell	363	0.00
2032 On 07/05/2020	Bond Future	Sell	668	0.00
2032 On 07/05/2020	Bond Future	Buy	668	0.00

**R2035 Bond Future**

R035 On 07/05/2020	Bond Future	Buy	46	0.00
R035 On 07/05/2020	Bond Future	Sell	46	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Sell	33	0.00
2037 On 07/05/2020	Bond Future	Buy	33	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future	Buy	2	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020	Bond Future		Sell	2	0.00
2040 On 07/05/2020	Bond Future		Buy	8	0.00
2040 On 07/05/2020	Bond Future		Sell	8	0.00
2040 On 07/05/2020	Bond Future		Buy	1,025	0.00
2040 On 07/05/2020	Bond Future		Sell	1,025	0.00
<b>R2044 Bond Future</b>					
2044 On 07/05/2020	Bond Future		Sell	1	0.00
2044 On 07/05/2020	Bond Future		Buy	1	0.00
2044 On 07/05/2020	Bond Future		Buy	3	0.00
2044 On 07/05/2020	Bond Future		Sell	3	0.00
2044 On 07/05/2020	Bond Future		Buy	157	0.00
2044 On 07/05/2020	Bond Future		Sell	157	0.00
<b>R2048 Bond Future</b>					
R248 On 07/05/2020	Bond Future		Buy	23	0.00
R248 On 07/05/2020	Bond Future		Sell	23	0.00
<b>R208 Bond Futures</b>					
R208 On 07/05/2020	Bond Future		Buy	8	0.00
R208 On 07/05/2020	Bond Future		Sell	8	0.00
R208 On 07/05/2020	Bond Future		Buy	8	0.00
R208 On 07/05/2020	Bond Future		Sell	8	0.00
R208 On 07/05/2020	Bond Future		Buy	34	0.00
R208 On 07/05/2020	Bond Future		Sell	34	0.00
R208 On 07/05/2020	Bond Future		Buy	78	0.00
R208 On 07/05/2020	Bond Future		Sell	78	0.00
R208 On 07/05/2020	Bond Future		Buy	114	0.00
R208 On 07/05/2020	Bond Future		Sell	114	0.00
R208 On 07/05/2020	Bond Future		Buy	242	0.00
R208 On 07/05/2020	Bond Future		Sell	242	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2020	Bond Future		Sell	24	0.00
R209 On 07/05/2020	Bond Future		Buy	24	0.00
R209 On 07/05/2020	Bond Future		Buy	24	0.00
R209 On 07/05/2020	Bond Future		Sell	24	0.00
<b>R214 Bond Future</b>					
R214 On 07/05/2020	Bond Future		Sell	15	0.00
R214 On 07/05/2020	Bond Future		Buy	15	0.00

R214 On 07/05/2020	Bond Future	Buy	245	0.00
R214 On 07/05/2020	Bond Future	Sell	245	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>4,589</b>	<b>0.00</b>