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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/04/2020

TO DATE : 01/04/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2033 Bond Future</b>					
2033 On 07/05/2020			Sell	53	0.00
2033 On 07/05/2020			Buy	53	0.00
2033 On 07/05/2020			Buy	53	0.00
2033 On 07/05/2020			Sell	53	0.00
<b>New Inflation Linked Index</b>					
IGOV On 07/05/2020			Sell	424	0.00
IGOV On 07/05/2020			Buy	424	0.00
IGOV On 07/05/2020			Buy	424	0.00
IGOV On 07/05/2020			Sell	424	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020			Sell	10	0.00
R186 On 06/08/2020			Buy	10	0.00

R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	10	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Sell	150	0.00
R186 On 07/05/2020	Bond Future	Buy	150	0.00
R186 On 07/05/2020	Bond Future	Sell	500	0.00
R186 On 07/05/2020	Bond Future	Buy	500	0.00

**R202 Bond Future**

R202 On 07/05/2020	Bond Future	Sell	6	0.00
R202 On 07/05/2020	Bond Future	Buy	6	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future	Sell	18	0.00
2030 On 07/05/2020	Bond Future	Buy	18	0.00
2030 On 07/05/2020	Bond Future	Sell	40	0.00
2030 On 07/05/2020	Bond Future	Buy	40	0.00
2030 On 06/08/2020	Bond Future	Buy	125	0.00
2030 On 06/08/2020	Bond Future	Sell	125	0.00
2030 On 07/05/2020	Bond Future	Sell	176	0.00
2030 On 07/05/2020	Bond Future	Buy	176	0.00
2030 On 07/05/2020	Bond Future	Sell	240	0.00
2030 On 07/05/2020	Bond Future	Buy	240	0.00
2030 On 07/05/2020	Bond Future	Sell	474	0.00
2030 On 07/05/2020	Bond Future	Buy	474	0.00

**R209 Bond Future**

R209 On 07/05/2020	Bond Future	Buy	69	0.00
R209 On 07/05/2020	Bond Future	Sell	69	0.00
R209 On 07/05/2020	Bond Future	Buy	108	0.00
R209 On 07/05/2020	Bond Future	Sell	108	0.00
R209 On 07/05/2020	Bond Future	Sell	177	0.00
R209 On 07/05/2020	Bond Future	Buy	177	0.00

**Grand Total for Daily Detailed Turnover:**

**3,157 0.00**