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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/07/2020

TO DATE : 22/07/2020

#### Contract

Strike

C/P

Buy/Sell

No. of Contracts

#### New Inflation Linked Index

IGOV On 06/08/2020	Index Future		Sell	3	0.00
IGOV On 06/08/2020	Index Future		Buy	3	0.00
IGOV On 06/08/2020	Index Future		Sell	3	0.00
IGOV On 06/08/2020	Index Future		Buy	3	0.00
IGOV On 05/11/2020	Index Future		Sell	16	0.00
IGOV On 05/11/2020	Index Future		Buy	16	0.00

#### R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	10	0.00
R186 On 06/08/2020	Bond Future		Sell	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 06/08/2020	Bond Future		Buy	20	0.00

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R186 On 06/08/2020	Bond Future			Sell	20	0.00
R186 On 06/08/2020	Bond Future			Buy	295	0.00
R186 On 06/08/2020	Bond Future			Sell	295	0.00
R186 On 06/08/2020	Bond Future			Sell	315	0.00
R186 On 06/08/2020	Bond Future			Buy	315	0.00
R186 On 06/08/2020	Bond Future			Sell	1,500	0.00
R186 On 06/08/2020	Bond Future			Buy	1,500	0.00
R186 On 05/11/2020	Bond Future			Sell	1,500	0.00
R186 On 05/11/2020	Bond Future			Buy	1,500	0.00

**R2023 Bond Future**

R023 On 05/11/2020	Bond Future			Sell	2,000	0.00
R023 On 05/11/2020	Bond Future			Buy	2,000	0.00
R023 On 05/11/2020	Bond Future			Buy	2,850	0.00
R023 On 05/11/2020	Bond Future			Sell	2,850	0.00
R023 On 06/08/2020	Bond Future			Sell	3,800	0.00
R023 On 06/08/2020	Bond Future			Buy	3,800	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	9.65	Put	Sell	32	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	32	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	41	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	41	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	48	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	48	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	93	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	93	0.00
2030 On 05/11/2020	Bond Future			Sell	250	0.00
2030 On 05/11/2020	Bond Future			Buy	250	0.00
2030 On 05/11/2020	Bond Future			Sell	250	0.00
2030 On 05/11/2020	Bond Future			Buy	250	0.00
2030 On 06/08/2020	Bond Future			Sell	750	0.00
2030 On 06/08/2020	Bond Future			Buy	750	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	988	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	988	0.00
2030 On 05/11/2020	Bond Future			Sell	1,200	0.00
2030 On 05/11/2020	Bond Future			Buy	1,200	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	1,298	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	1,298	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Buy	2,500	0.00
2030 On 05/11/2020	Bond Future	9.65	Put	Sell	2,500	0.00

**R2032 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020	Bond Future		Sell	450	0.00
2032 On 05/11/2020	Bond Future		Buy	450	0.00
<b>R2035 Bond Future</b>					
R035 On 05/11/2020	Bond Future		Sell	450	0.00
R035 On 05/11/2020	Bond Future		Buy	450	0.00
<b>R2040 Bond Future</b>					
2040 On 06/08/2020	Bond Future		Sell	9	0.00
2040 On 06/08/2020	Bond Future		Buy	9	0.00
2040 On 06/08/2020	Bond Future		Buy	9	0.00
2040 On 06/08/2020	Bond Future		Sell	9	0.00
2040 On 06/08/2020	Bond Future		Buy	53	0.00
2040 On 06/08/2020	Bond Future		Sell	53	0.00
2040 On 06/08/2020	Bond Future		Sell	53	0.00
2040 On 06/08/2020	Bond Future		Buy	53	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2020	Bond Future		Buy	13	0.00
2044 On 06/08/2020	Bond Future		Sell	13	0.00
2044 On 06/08/2020	Bond Future		Buy	14	0.00
2044 On 06/08/2020	Bond Future		Sell	14	0.00
2044 On 06/08/2020	Bond Future		Buy	21	0.00
2044 On 06/08/2020	Bond Future		Sell	21	0.00
2044 On 06/08/2020	Bond Future		Buy	33	0.00
2044 On 06/08/2020	Bond Future		Sell	33	0.00
2044 On 06/08/2020	Bond Future		Buy	43	0.00
2044 On 06/08/2020	Bond Future		Sell	43	0.00
2044 On 06/08/2020	Bond Future		Buy	51	0.00
2044 On 06/08/2020	Bond Future		Sell	51	0.00
2044 On 06/08/2020	Bond Future		Buy	90	0.00
2044 On 06/08/2020	Bond Future		Sell	90	0.00
2044 On 06/08/2020	Bond Future		Buy	91	0.00
2044 On 06/08/2020	Bond Future		Sell	91	0.00
2044 On 06/08/2020	Bond Future		Buy	132	0.00
2044 On 06/08/2020	Bond Future		Sell	132	0.00
2044 On 06/08/2020	Bond Future		Buy	155	0.00
2044 On 06/08/2020	Bond Future		Sell	155	0.00

2044 On 06/08/2020	Bond Future	Buy	643	0.00
2044 On 06/08/2020	Bond Future	Sell	643	0.00

**R208 Bond Futures**

R208 On 06/08/2020	Bond Future	Sell	22	0.00
R208 On 06/08/2020	Bond Future	Buy	22	0.00
R208 On 06/08/2020	Bond Future	Sell	231	0.00
R208 On 06/08/2020	Bond Future	Buy	231	0.00
R208 On 06/08/2020	Bond Future	Sell	231	0.00
R208 On 06/08/2020	Bond Future	Buy	231	0.00
R208 On 06/08/2020	Bond Future	Sell	231	0.00
R208 On 06/08/2020	Bond Future	Buy	231	0.00
R208 On 06/08/2020	Bond Future	Sell	253	0.00
R208 On 06/08/2020	Bond Future	Buy	253	0.00

**R214 Bond Future**

R214 On 05/11/2020	Bond Future	Sell	100	0.00
R214 On 05/11/2020	Bond Future	Buy	100	0.00
R214 On 05/11/2020	Bond Future	Buy	100	0.00
R214 On 05/11/2020	Bond Future	Sell	100	0.00

**Grand Total for Daily Detailed Turnover: 23,250 0.00**