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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/01/2020

TO DATE : 02/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/02/2020	Bond Future		Sell	150	0.00
2025 On 06/02/2020	Bond Future		Buy	150	0.00
2025 On 06/02/2020	Bond Future		Sell	150	0.00
2025 On 06/02/2020	Bond Future		Buy	150	0.00
2025 On 06/02/2020	Bond Future		Sell	150	0.00
2025 On 06/02/2020	Bond Future		Buy	150	0.00
I2033 Bond Future					
2033 On 06/02/2020	Bond Future		Sell	700	0.00
2033 On 06/02/2020	Bond Future		Buy	700	0.00
2033 On 06/02/2020	Bond Future		Sell	700	0.00
2033 On 06/02/2020	Bond Future		Buy	700	0.00
2033 On 06/02/2020	Bond Future		Sell	700	0.00
2033 On 06/02/2020	Bond Future		Buy	700	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	45	0.00
2030 On 06/02/2020	Bond Future	Buy	45	0.00
2030 On 06/02/2020	Bond Future	Sell	45	0.00
2030 On 06/02/2020	Bond Future	Sell	45	0.00

Grand Total for Daily Detailed Turnover: **2,640** **0.00**