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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/01/2020

TO DATE : 06/01/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	16	0.00
R186 On 06/02/2020	Bond Future		Buy	16	0.00
R186 On 06/02/2020	Bond Future		Sell	19	0.00
R186 On 06/02/2020	Bond Future		Buy	19	0.00
R186 On 06/02/2020	Bond Future		Sell	50	0.00
R186 On 06/02/2020	Bond Future		Buy	50	0.00
R186 On 06/02/2020	Bond Future		Sell	62	0.00
R186 On 06/02/2020	Bond Future		Buy	62	0.00
R186 On 06/02/2020	Bond Future		Sell	253	0.00
R186 On 06/02/2020	Bond Future		Buy	253	0.00
R186 On 06/02/2020	Bond Future		Buy	400	0.00
R186 On 06/02/2020	Bond Future		Sell	400	0.00

#### R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	74	0.00
R023 On 07/05/2020	Bond Future	Buy	74	0.00

**R2030 Bond Future**

2030 On 06/02/2020	Bond Future	Buy	1	0.00
2030 On 06/02/2020	Bond Future	Sell	1	0.00
2030 On 06/02/2020	Bond Future	Buy	3	0.00
2030 On 06/02/2020	Bond Future	Sell	3	0.00
2030 On 06/02/2020	Bond Future	Buy	49	0.00
2030 On 06/02/2020	Bond Future	Sell	49	0.00
2030 On 06/02/2020	Bond Future	Buy	300	0.00
2030 On 06/02/2020	Bond Future	Sell	300	0.00
2030 On 06/02/2020	Bond Future	Buy	353	0.00
2030 On 06/02/2020	Bond Future	Sell	353	0.00

**R2035 Bond Future**

R035 On 06/02/2020	Bond Future	Buy	130	0.00
R035 On 06/02/2020	Bond Future	Sell	130	0.00
R035 On 06/02/2020	Bond Future	Buy	130	0.00
R035 On 06/02/2020	Bond Future	Sell	130	0.00

**R2040 Bond Future**

2040 On 06/02/2020	Bond Future	Sell	7	0.00
2040 On 06/02/2020	Bond Future	Buy	7	0.00
2040 On 06/02/2020	Bond Future	Sell	18	0.00
2040 On 06/02/2020	Bond Future	Buy	18	0.00
2040 On 06/02/2020	Bond Future	Sell	20	0.00
2040 On 06/02/2020	Bond Future	Buy	20	0.00
2040 On 06/02/2020	Bond Future	Sell	29	0.00
2040 On 06/02/2020	Bond Future	Buy	29	0.00
2040 On 06/02/2020	Bond Future	Sell	52	0.00
2040 On 06/02/2020	Bond Future	Buy	52	0.00
2040 On 06/02/2020	Bond Future	Sell	56	0.00
2040 On 06/02/2020	Bond Future	Buy	56	0.00
2040 On 06/02/2020	Bond Future	Sell	73	0.00
2040 On 06/02/2020	Bond Future	Buy	73	0.00
2040 On 06/02/2020	Bond Future	Sell	92	0.00
2040 On 06/02/2020	Bond Future	Buy	92	0.00
2040 On 06/02/2020	Bond Future	Buy	250	0.00
2040 On 06/02/2020	Bond Future	Sell	250	0.00
2040 On 06/02/2020	Bond Future	Sell	250	0.00
2040 On 06/02/2020	Bond Future	Buy	250	0.00
2040 On 06/02/2020	Bond Future	Sell	347	0.00
2040 On 06/02/2020	Bond Future	Buy	347	0.00

**R2048 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 06/02/2020	Bond Future		Buy	120	0.00
R248 On 06/02/2020	Bond Future		Sell	120	0.00
R248 On 06/02/2020	Bond Future		Buy	120	0.00
R248 On 06/02/2020	Bond Future		Sell	120	0.00
<b>R209 Bond Future</b>					
R209 On 06/02/2020	Bond Future		Buy	12	0.00
R209 On 06/02/2020	Bond Future		Sell	12	0.00
R209 On 06/02/2020	Bond Future		Buy	253	0.00
R209 On 06/02/2020	Bond Future		Sell	253	0.00
R209 On 06/02/2020	Bond Future		Buy	265	0.00
R209 On 06/02/2020	Bond Future		Sell	265	0.00
<b>R210 Bond Future</b>					
R210 On 07/05/2020	Bond Future		Buy	220	0.00
R210 On 07/05/2020	Bond Future		Sell	220	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,024</b>	<b>0.00</b>