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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/01/2020

TO DATE : 10/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 06/02/2020	Bond Future		Sell	40	0.00
2046 On 06/02/2020	Bond Future		Buy	40	0.00
2046 On 06/02/2020	Bond Future		Sell	120	0.00
2046 On 06/02/2020	Bond Future		Buy	120	0.00
2046 On 06/02/2020	Bond Future		Sell	170	0.00
2046 On 06/02/2020	Bond Future		Buy	170	0.00
2046 On 06/02/2020	Bond Future		Sell	320	0.00
2046 On 06/02/2020	Bond Future		Buy	320	0.00
2046 On 06/02/2020	Bond Future		Buy	650	0.00
2046 On 06/02/2020	Bond Future		Sell	650	0.00
R186 Bond Future					
R186 On 06/02/2020	Bond Future		Buy	40	0.00
R186 On 06/02/2020	Bond Future		Sell	40	0.00

R186 On 06/02/2020	Bond Future	Buy	40	0.00
R186 On 06/02/2020	Bond Future	Sell	40	0.00
R186 On 07/05/2020	Bond Future	Sell	143	0.00
R186 On 07/05/2020	Bond Future	Buy	143	0.00
R186 On 07/05/2020	Bond Future	Sell	143	0.00
R186 On 07/05/2020	Bond Future	Buy	143	0.00
R186 On 07/05/2020	Bond Future	Sell	143	0.00
R186 On 07/05/2020	Bond Future	Buy	143	0.00
R186 On 06/02/2020	Bond Future	Sell	1,600	0.00
R186 On 06/02/2020	Bond Future	Buy	1,600	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Buy	500	0.00
R023 On 06/02/2020	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	16	0.00
2030 On 06/02/2020	Bond Future	Sell	16	0.00
2030 On 06/02/2020	Bond Future	Sell	58	0.00
2030 On 06/02/2020	Bond Future	Buy	58	0.00
2030 On 06/02/2020	Bond Future	Buy	58	0.00
2030 On 06/02/2020	Bond Future	Sell	58	0.00
2030 On 06/02/2020	Bond Future	Buy	1,600	0.00
2030 On 06/02/2020	Bond Future	Sell	1,600	0.00

R213 Bond Future

R213 On 06/02/2020	Bond Future	Sell	2,900	0.00
R213 On 06/02/2020	Bond Future	Buy	2,900	0.00

Grand Total for Daily Detailed Turnover:

8,541 0.00