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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/03/2020

TO DATE : 05/03/2020

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

R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Buy	15	0.00
R186 On 07/05/2020	Bond Future		Sell	15	0.00
R186 On 07/05/2020	Bond Future		Sell	58	0.00
R186 On 07/05/2020	Bond Future		Buy	58	0.00
R186 On 07/05/2020	Bond Future		Sell	95	0.00
R186 On 07/05/2020	Bond Future		Buy	95	0.00
R186 On 07/05/2020	Bond Future		Sell	220	0.00
R186 On 07/05/2020	Bond Future		Buy	220	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	3	0.00
2030 On 07/05/2020	Bond Future	Buy	3	0.00
2030 On 07/05/2020	Bond Future	Sell	6	0.00
2030 On 07/05/2020	Bond Future	Buy	6	0.00
2030 On 07/05/2020	Bond Future	Sell	10	0.00
2030 On 07/05/2020	Bond Future	Buy	10	0.00
2030 On 07/05/2020	Bond Future	Sell	50	0.00
2030 On 07/05/2020	Bond Future	Buy	50	0.00
2030 On 07/05/2020	Bond Future	Sell	55	0.00
2030 On 07/05/2020	Bond Future	Buy	55	0.00
2030 On 07/05/2020	Bond Future	Sell	60	0.00
2030 On 07/05/2020	Bond Future	Buy	60	0.00
2030 On 07/05/2020	Bond Future	Sell	102	0.00
2030 On 07/05/2020	Bond Future	Buy	102	0.00
2030 On 07/05/2020	Bond Future	Sell	140	0.00
2030 On 07/05/2020	Bond Future	Buy	140	0.00
2030 On 07/05/2020	Bond Future	Sell	328	0.00
2030 On 07/05/2020	Bond Future	Buy	328	0.00
2030 On 07/05/2020	Bond Future	Sell	400	0.00
2030 On 07/05/2020	Bond Future	Buy	400	0.00
2030 On 07/05/2020	Bond Future	Buy	966	0.00
2030 On 07/05/2020	Bond Future	Sell	966	0.00
2030 On 07/05/2020	Bond Future	Sell	2,032	0.00
2030 On 07/05/2020	Bond Future	Buy	2,032	0.00
2030 On 07/05/2020	Bond Future	Sell	3,692	0.00
2030 On 07/05/2020	Bond Future	Buy	3,692	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	5	0.00
2032 On 07/05/2020	Bond Future	Sell	5	0.00
2032 On 07/05/2020	Bond Future	Buy	15	0.00
2032 On 07/05/2020	Bond Future	Sell	15	0.00
2032 On 07/05/2020	Bond Future	Buy	36	0.00
2032 On 07/05/2020	Bond Future	Sell	36	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	51	0.00
R035 On 07/05/2020	Bond Future	Sell	51	0.00
R035 On 07/05/2020	Bond Future	Sell	170	0.00
R035 On 07/05/2020	Bond Future	Buy	170	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Buy	53	0.00
R248 On 07/05/2020	Bond Future	Sell	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 Bond Future					
R214 On 07/05/2020			Sell	34	0.00
R214 On 07/05/2020			Buy	34	0.00
R214 On 07/05/2020			Sell	41	0.00
R214 On 07/05/2020			Buy	41	0.00
R214 On 07/05/2020			Sell	59	0.00
R214 On 07/05/2020			Buy	59	0.00
R214 On 07/05/2020			Sell	153	0.00
R214 On 07/05/2020			Buy	153	0.00
R214 On 07/05/2020			Sell	165	0.00
R214 On 07/05/2020			Buy	165	0.00
R214 On 07/05/2020			Buy	210	0.00
R214 On 07/05/2020			Sell	210	0.00
R214 On 07/05/2020			Sell	393	0.00
R214 On 07/05/2020			Buy	393	0.00
R214 On 07/05/2020			Sell	692	0.00
R214 On 07/05/2020			Buy	692	0.00
Grand Total for Daily Detailed Turnover:				10,354	0.00