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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/06/2020

TO DATE : 02/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/08/2020	Index Future		Buy	1	0.00
ALBI On 06/08/2020	Index Future		Sell	1	0.00
I2046 Bond Future					
2046 On 06/08/2020	Bond Future		Sell	250	0.00
2046 On 06/08/2020	Bond Future		Buy	250	0.00
I2050 Bond Future					
2050 On 06/08/2020	Bond Future		Sell	500	0.00
2050 On 06/08/2020	Bond Future		Buy	500	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Buy	120	0.00

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R186 On 06/08/2020	Bond Future	Sell	120	0.00
R186 On 06/08/2020	Bond Future	Buy	585	0.00
R186 On 06/08/2020	Bond Future	Sell	585	0.00
R186 On 06/08/2020	Bond Future	Sell	705	0.00
R186 On 06/08/2020	Bond Future	Buy	705	0.00

R202 Bond Future

R202 On 06/08/2020	Bond Future	Buy	125	0.00
R202 On 06/08/2020	Bond Future	Sell	125	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Sell	308	0.00
R023 On 06/08/2020	Bond Future	Buy	308	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	240	0.00
2030 On 06/08/2020	Bond Future	Sell	240	0.00
2030 On 06/08/2020	Bond Future	Sell	400	0.00
2030 On 06/08/2020	Bond Future	Buy	400	0.00
2030 On 06/08/2020	Bond Future	Sell	400	0.00
2030 On 06/08/2020	Bond Future	Buy	400	0.00
2030 On 06/08/2020	Bond Future	Buy	1,310	0.00
2030 On 06/08/2020	Bond Future	Sell	1,310	0.00
2030 On 06/08/2020	Bond Future	Sell	1,550	0.00
2030 On 06/08/2020	Bond Future	Buy	1,550	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	270	0.00
2032 On 06/08/2020	Bond Future	Sell	270	0.00
2032 On 06/08/2020	Bond Future	Buy	1,460	0.00
2032 On 06/08/2020	Bond Future	Sell	1,460	0.00
2032 On 06/08/2020	Bond Future	Sell	1,730	0.00
2032 On 06/08/2020	Bond Future	Buy	1,730	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Buy	200	0.00
R035 On 06/08/2020	Bond Future	Sell	200	0.00
R035 On 06/08/2020	Bond Future	Buy	1,070	0.00
R035 On 06/08/2020	Bond Future	Sell	1,070	0.00
R035 On 06/08/2020	Bond Future	Sell	1,270	0.00
R035 On 06/08/2020	Bond Future	Buy	1,270	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/08/2020			Buy	130	0.00
2037 On 06/08/2020			Sell	130	0.00
2037 On 06/08/2020			Buy	680	0.00
2037 On 06/08/2020			Sell	680	0.00
2037 On 06/08/2020			Buy	810	0.00
2037 On 06/08/2020			Sell	810	0.00
R2040 Bond Future					
2040 On 06/08/2020			Buy	30	0.00
2040 On 06/08/2020			Sell	30	0.00
2040 On 06/08/2020			Buy	150	0.00
2040 On 06/08/2020			Sell	150	0.00
2040 On 06/08/2020			Buy	180	0.00
2040 On 06/08/2020			Sell	180	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	20	0.00
R248 On 06/08/2020			Buy	20	0.00
R248 On 06/08/2020			Buy	20	0.00
R248 On 06/08/2020			Sell	20	0.00
R214 Bond Future					
R214 On 06/08/2020			Sell	400	0.00
R214 On 06/08/2020			Buy	400	0.00
Grand Total for Daily Detailed Turnover:				14,914	0.00