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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2020

TO DATE : 09/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/08/2020			Sell	12	0.00
R186 On 06/08/2020			Buy	12	0.00
R186 On 06/08/2020			Buy	1,865	0.00
R186 On 06/08/2020			Sell	1,865	0.00
R186 On 06/08/2020			Buy	2,425	0.00
R186 On 06/08/2020			Sell	2,425	0.00
R186 On 06/08/2020			Sell	3,000	0.00
R186 On 06/08/2020			Buy	3,000	0.00
R186 On 06/08/2020			Sell	4,290	0.00
R186 On 06/08/2020			Buy	4,290	0.00
R2030 Bond Future					
2030 On 06/08/2020			Sell	1	0.00

2030 On 06/08/2020	Bond Future	Buy	1	0.00
2030 On 06/08/2020	Bond Future	Buy	250	0.00
2030 On 06/08/2020	Bond Future	Sell	250	0.00
R2032 Bond Future				
2032 On 06/08/2020	Bond Future	Sell	1	0.00
2032 On 06/08/2020	Bond Future	Buy	1	0.00
2032 On 06/08/2020	Bond Future	Buy	30	0.00
2032 On 06/08/2020	Bond Future	Sell	30	0.00
2032 On 06/08/2020	Bond Future	Sell	2,750	0.00
2032 On 06/08/2020	Bond Future	Buy	2,750	0.00
2032 On 06/08/2020	Bond Future	Sell	3,750	0.00
2032 On 06/08/2020	Bond Future	Buy	3,750	0.00
2032 On 06/08/2020	Bond Future	Buy	6,500	0.00
2032 On 06/08/2020	Bond Future	Sell	6,500	0.00
R2035 Bond Future				
R035 On 06/08/2020	Bond Future	Sell	1	0.00
R035 On 06/08/2020	Bond Future	Buy	1	0.00
R2037 Bond Future				
2037 On 06/08/2020	Bond Future	Sell	2	0.00
2037 On 06/08/2020	Bond Future	Buy	2	0.00
R2040 Bond Future				
2040 On 06/08/2020	Bond Future	Sell	10	0.00
2040 On 06/08/2020	Bond Future	Buy	10	0.00
2040 On 06/08/2020	Bond Future	Sell	250	0.00
2040 On 06/08/2020	Bond Future	Buy	250	0.00
2040 On 06/08/2020	Bond Future	Buy	1,000	0.00
2040 On 06/08/2020	Bond Future	Sell	1,000	0.00
2040 On 06/08/2020	Bond Future	Buy	1,250	0.00
2040 On 06/08/2020	Bond Future	Sell	1,250	0.00
R2044 Bond Future				
2044 On 06/08/2020	Bond Future	Sell	2	0.00
2044 On 06/08/2020	Bond Future	Buy	2	0.00
2044 On 06/08/2020	Bond Future	Buy	29	0.00
2044 On 06/08/2020	Bond Future	Sell	29	0.00
2044 On 06/08/2020	Bond Future	Buy	29	0.00
2044 On 06/08/2020	Bond Future	Sell	29	0.00
R2048 Bond Future				
R248 On 06/08/2020	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/08/2020	Bond Future		Buy	7	0.00
R248 On 06/08/2020	Bond Future		Sell	7	0.00
R248 On 06/08/2020	Bond Future		Buy	7	0.00
R248 On 06/08/2020	Bond Future		Sell	8	0.00
R248 On 06/08/2020	Bond Future		Buy	8	0.00
R248 On 06/08/2020	Bond Future		Buy	157	0.00
R248 On 06/08/2020	Bond Future		Sell	157	0.00
R208 Bond Futures					
R208 On 06/08/2020	Bond Future		Sell	3	0.00
R208 On 06/08/2020	Bond Future		Buy	3	0.00
R208 On 06/08/2020	Bond Future		Sell	4	0.00
R208 On 06/08/2020	Bond Future		Buy	4	0.00
R208 On 06/08/2020	Bond Future		Sell	23	0.00
R208 On 06/08/2020	Bond Future		Buy	23	0.00
R208 On 06/08/2020	Bond Future		Sell	30	0.00
R208 On 06/08/2020	Bond Future		Buy	30	0.00
R208 On 06/08/2020	Bond Future		Sell	34	0.00
R208 On 06/08/2020	Bond Future		Buy	34	0.00
R208 On 06/08/2020	Bond Future		Sell	43	0.00
R208 On 06/08/2020	Bond Future		Buy	43	0.00
R208 On 06/08/2020	Bond Future		Sell	86	0.00
R208 On 06/08/2020	Bond Future		Buy	86	0.00
R208 On 06/08/2020	Bond Future		Sell	114	0.00
R208 On 06/08/2020	Bond Future		Buy	114	0.00
R208 On 06/08/2020	Bond Future		Sell	281	0.00
R208 On 06/08/2020	Bond Future		Buy	281	0.00
R208 On 06/08/2020	Bond Future		Buy	618	0.00
R208 On 06/08/2020	Bond Future		Sell	618	0.00
R209 Bond Future					
R209 On 06/08/2020	Bond Future		Sell	4	0.00
R209 On 06/08/2020	Bond Future		Buy	4	0.00
R209 On 06/08/2020	Bond Future		Sell	16	0.00
R209 On 06/08/2020	Bond Future		Buy	16	0.00
R209 On 06/08/2020	Bond Future		Sell	24	0.00
R209 On 06/08/2020	Bond Future		Buy	24	0.00
R209 On 06/08/2020	Bond Future		Buy	40	0.00
R209 On 06/08/2020	Bond Future		Sell	40	0.00
R209 On 06/08/2020	Bond Future		Buy	40	0.00

R209 On 06/08/2020	Bond Future	Sell	40	0.00
R213 Bond Future				
R213 On 06/08/2020	Bond Future	Sell	1	0.00
R213 On 06/08/2020	Bond Future	Buy	1	0.00
R214 Bond Future				
R214 On 06/08/2020	Bond Future	Sell	2	0.00
R214 On 06/08/2020	Bond Future	Buy	2	0.00
Grand Total for Daily Detailed Turnover:			28,989	0.00