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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/06/2020

TO DATE : 17/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/08/2020	Bond Future		Sell	73	0.00
2038 On 06/08/2020	Bond Future		Buy	73	0.00
2038 On 06/08/2020	Bond Future		Buy	73	0.00
2038 On 06/08/2020	Bond Future		Sell	73	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020			Sell	4	0.00
R186 On 06/08/2020			Buy	4	0.00
R186 On 06/08/2020			Sell	4	0.00
R186 On 06/08/2020			Buy	4	0.00
R186 On 06/08/2020			Sell	5	0.00
R186 On 06/08/2020			Buy	5	0.00
R186 On 06/08/2020			Sell	5	0.00
R186 On 06/08/2020			Buy	5	0.00
R186 On 06/08/2020			Sell	5	0.00
R186 On 06/08/2020			Buy	5	0.00
R186 On 06/08/2020			Sell	5	0.00
R186 On 06/08/2020			Buy	5	0.00
R186 On 06/08/2020			Sell	5	0.00
R186 On 06/08/2020			Buy	5	0.00
R186 On 06/08/2020			Sell	7	0.00
R186 On 06/08/2020			Buy	7	0.00
R186 On 06/08/2020			Sell	7	0.00
R186 On 06/08/2020			Buy	7	0.00
R186 On 06/08/2020			Sell	8	0.00
R186 On 06/08/2020			Buy	8	0.00
R186 On 06/08/2020			Sell	14	0.00
R186 On 06/08/2020			Buy	14	0.00
R186 On 06/08/2020			Sell	14	0.00
R186 On 06/08/2020			Buy	14	0.00
R186 On 06/08/2020			Sell	14	0.00
R186 On 06/08/2020			Buy	14	0.00
R186 On 06/08/2020			Sell	16	0.00
R186 On 06/08/2020			Buy	16	0.00
R186 On 06/08/2020			Buy	16	0.00
R186 On 06/08/2020			Sell	16	0.00
R186 On 06/08/2020			Sell	45	0.00
R186 On 06/08/2020			Buy	45	0.00
R186 On 06/08/2020			Sell	108	0.00
R186 On 06/08/2020			Buy	108	0.00
R186 On 06/08/2020			Buy	285	0.00
R186 On 06/08/2020			Sell	285	0.00
R197 Bond Future					
R197 On 06/08/2020			Sell	42	0.00

R197 On 06/08/2020	Bond Future	Buy	42	0.00
R197 On 06/08/2020	Bond Future	Buy	42	0.00
R197 On 06/08/2020	Bond Future	Sell	42	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Sell	13	0.00
R023 On 06/08/2020	Bond Future	Buy	13	0.00
R023 On 06/08/2020	Bond Future	Buy	13	0.00
R023 On 06/08/2020	Bond Future	Sell	13	0.00
R023 On 06/08/2020	Bond Future	Buy	16	0.00
R023 On 06/08/2020	Bond Future	Sell	16	0.00
R023 On 06/08/2020	Bond Future	Sell	16	0.00
R023 On 06/08/2020	Bond Future	Buy	16	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Buy	49	0.00
2030 On 06/08/2020	Bond Future	Sell	49	0.00
2030 On 06/08/2020	Bond Future	Sell	49	0.00
2030 On 06/08/2020	Bond Future	Buy	49	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	4	0.00
2032 On 06/08/2020	Bond Future	Sell	4	0.00
2032 On 06/08/2020	Bond Future	Sell	4	0.00
2032 On 06/08/2020	Bond Future	Buy	4	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	8	0.00
R035 On 06/08/2020	Bond Future	Buy	8	0.00
R035 On 06/08/2020	Bond Future	Buy	10	0.00
R035 On 06/08/2020	Bond Future	Sell	10	0.00
R035 On 06/08/2020	Bond Future	Sell	10	0.00
R035 On 06/08/2020	Bond Future	Buy	10	0.00
R035 On 06/08/2020	Bond Future	Sell	310	0.00
R035 On 06/08/2020	Bond Future	Buy	310	0.00
R035 On 06/08/2020	Bond Future	Buy	310	0.00
R035 On 06/08/2020	Bond Future	Sell	310	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 06/08/2020			Sell	3	0.00
2037 On 06/08/2020			Buy	3	0.00
2037 On 06/08/2020			Sell	21	0.00
2037 On 06/08/2020			Buy	21	0.00
2037 On 06/08/2020			Buy	24	0.00
2037 On 06/08/2020			Sell	24	0.00
2037 On 06/08/2020			Sell	24	0.00
2037 On 06/08/2020			Buy	24	0.00
R2040 Bond Future					
2040 On 06/08/2020			Buy	4	0.00
2040 On 06/08/2020			Sell	4	0.00
2040 On 06/08/2020			Sell	4	0.00
2040 On 06/08/2020			Buy	4	0.00
R2044 Bond Future					
2044 On 06/08/2020			Sell	4	0.00
2044 On 06/08/2020			Buy	4	0.00
2044 On 06/08/2020			Buy	20	0.00
2044 On 06/08/2020			Sell	20	0.00
2044 On 06/08/2020			Buy	24	0.00
2044 On 06/08/2020			Sell	24	0.00
2044 On 06/08/2020			Sell	24	0.00
2044 On 06/08/2020			Buy	24	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	1	0.00
R248 On 06/08/2020			Buy	1	0.00
R248 On 06/08/2020			Sell	2	0.00
R248 On 06/08/2020			Buy	2	0.00
R248 On 06/08/2020			Sell	3	0.00
R248 On 06/08/2020			Buy	3	0.00
R248 On 06/08/2020			Sell	5	0.00
R248 On 06/08/2020			Buy	5	0.00
R248 On 06/08/2020			Sell	5	0.00
R248 On 06/08/2020			Buy	5	0.00

R248 On 06/08/2020	Bond Future	Sell	5	0.00
R248 On 06/08/2020	Bond Future	Buy	5	0.00
R248 On 06/08/2020	Bond Future	Sell	9	0.00
R248 On 06/08/2020	Bond Future	Buy	9	0.00
R248 On 06/08/2020	Bond Future	Sell	10	0.00
R248 On 06/08/2020	Bond Future	Buy	10	0.00
R248 On 06/08/2020	Bond Future	Buy	10	0.00
R248 On 06/08/2020	Bond Future	Sell	10	0.00
R248 On 06/08/2020	Bond Future	Sell	41	0.00
R248 On 06/08/2020	Bond Future	Buy	41	0.00
R248 On 06/08/2020	Bond Future	Sell	56	0.00
R248 On 06/08/2020	Bond Future	Buy	56	0.00
R248 On 06/08/2020	Bond Future	Buy	62	0.00
R248 On 06/08/2020	Bond Future	Sell	62	0.00
R248 On 06/08/2020	Bond Future	Buy	63	0.00
R248 On 06/08/2020	Bond Future	Sell	63	0.00
R248 On 06/08/2020	Bond Future	Sell	63	0.00
R248 On 06/08/2020	Bond Future	Buy	63	0.00
R248 On 06/08/2020	Bond Future	Sell	64	0.00
R248 On 06/08/2020	Bond Future	Buy	64	0.00
R248 On 06/08/2020	Bond Future	Sell	70	0.00
R248 On 06/08/2020	Bond Future	Buy	70	0.00
R248 On 06/08/2020	Bond Future	Buy	125	0.00
R248 On 06/08/2020	Bond Future	Sell	125	0.00
R248 On 06/08/2020	Bond Future	Sell	125	0.00
R248 On 06/08/2020	Bond Future	Buy	125	0.00
R248 On 06/08/2020	Bond Future	Sell	189	0.00
R248 On 06/08/2020	Bond Future	Buy	189	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	12	0.00
R209 On 06/08/2020	Bond Future	Sell	12	0.00
R209 On 06/08/2020	Bond Future	Sell	12	0.00
R209 On 06/08/2020	Bond Future	Buy	12	0.00
R209 On 06/08/2020	Bond Future	Sell	115	0.00
R209 On 06/08/2020	Bond Future	Buy	115	0.00
R209 On 06/08/2020	Bond Future	Buy	115	0.00
R209 On 06/08/2020	Bond Future	Sell	115	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future	Sell	4	0.00
R213 On 06/08/2020	Bond Future	Buy	4	0.00
R213 On 06/08/2020	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 06/08/2020			Sell	4	0.00
R213 On 06/08/2020			Sell	79	0.00
R213 On 06/08/2020			Buy	79	0.00
R213 On 06/08/2020			Buy	79	0.00
R213 On 06/08/2020			Sell	79	0.00
R214 Bond Future					
R214 On 06/08/2020			Sell	3	0.00
R214 On 06/08/2020			Buy	3	0.00
R214 On 06/08/2020			Sell	18	0.00
R214 On 06/08/2020			Buy	18	0.00
R214 On 06/08/2020			Buy	21	0.00
R214 On 06/08/2020			Sell	21	0.00
R214 On 06/08/2020			Sell	21	0.00
R214 On 06/08/2020			Buy	21	0.00
R214 On 06/08/2020			Sell	142	0.00
R214 On 06/08/2020			Buy	142	0.00
R214 On 06/08/2020			Buy	142	0.00
R214 On 06/08/2020			Sell	142	0.00
Grand Total for Daily Detailed Turnover:				3,487	0.00