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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/06/2020

TO DATE : 18/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 06/08/2020	Bond Future		Buy	200	0.00
2033 On 06/08/2020	Bond Future		Sell	200	0.00
2033 On 06/08/2020	Bond Future		Buy	200	0.00
2033 On 06/08/2020	Bond Future		Sell	200	0.00
Jibar Tradeable Future					
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	10	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	10	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Buy	10	0.00

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R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	10	0.00
R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	16	0.00
R186 On 06/08/2020	Bond Future	Sell	16	0.00
R186 On 06/08/2020	Bond Future	Sell	16	0.00
R186 On 06/08/2020	Bond Future	Buy	16	0.00
R186 On 06/08/2020	Bond Future	Buy	50	0.00
R186 On 06/08/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Buy	50	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Buy	500	0.00
R023 On 06/08/2020	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Sell	1,249	0.00
2030 On 06/08/2020	Bond Future	Buy	1,249	0.00
2030 On 06/08/2020	Bond Future	Sell	1,249	0.00
2030 On 06/08/2020	Bond Future	Buy	1,249	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	2,950	0.00
2032 On 06/08/2020	Bond Future	Sell	2,950	0.00
2032 On 06/08/2020	Bond Future	Sell	2,950	0.00
2032 On 06/08/2020	Bond Future	Buy	2,950	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	2,028	0.00
R035 On 06/08/2020	Bond Future	Buy	2,028	0.00
R035 On 06/08/2020	Bond Future	Buy	2,028	0.00
R035 On 06/08/2020	Bond Future	Sell	2,028	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	Buy	15	0.00
2040 On 06/08/2020	Bond Future	Sell	15	0.00
2040 On 06/08/2020	Bond Future	Sell	15	0.00
2040 On 06/08/2020	Bond Future	Buy	15	0.00
2040 On 06/08/2020	Bond Future	Sell	47	0.00
2040 On 06/08/2020	Bond Future	Buy	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020			Sell	55	0.00
2040 On 06/08/2020			Buy	55	0.00
2040 On 06/08/2020			Sell	94	0.00
2040 On 06/08/2020			Buy	94	0.00
2040 On 06/08/2020			Sell	140	0.00
2040 On 06/08/2020			Buy	140	0.00
2040 On 06/08/2020			Sell	140	0.00
2040 On 06/08/2020			Buy	140	0.00
2040 On 06/08/2020			Sell	417	0.00
2040 On 06/08/2020			Buy	417	0.00
2040 On 06/08/2020			Sell	449	0.00
2040 On 06/08/2020			Buy	449	0.00
2040 On 06/08/2020			Sell	500	0.00
2040 On 06/08/2020			Buy	500	0.00
2040 On 06/08/2020			Sell	500	0.00
2040 On 06/08/2020			Buy	500	0.00
2040 On 06/08/2020			Sell	520	0.00
2040 On 06/08/2020			Buy	520	0.00
2040 On 06/08/2020			Buy	801	0.00
2040 On 06/08/2020			Sell	801	0.00
2040 On 06/08/2020			Sell	1,413	0.00
2040 On 06/08/2020			Buy	1,413	0.00
2040 On 06/08/2020			Sell	2,484	0.00
2040 On 06/08/2020			Buy	2,484	0.00
R2044 Bond Future					
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
R2048 Bond Future					
R248 On 06/08/2020			Buy	10	0.00
R248 On 06/08/2020			Sell	10	0.00
R248 On 06/08/2020			Sell	10	0.00
R248 On 06/08/2020			Buy	10	0.00
R248 On 06/08/2020			Sell	20	0.00
R248 On 06/08/2020			Buy	20	0.00
R248 On 06/08/2020			Sell	20	0.00
R248 On 06/08/2020			Buy	20	0.00
R248 On 06/08/2020			Buy	55	0.00

R248 On 06/08/2020	Bond Future	Sell	55	0.00
R248 On 06/08/2020	Bond Future	Sell	55	0.00
R248 On 06/08/2020	Bond Future	Buy	55	0.00
R248 On 06/08/2020	Bond Future	Buy	140	0.00
R248 On 06/08/2020	Bond Future	Sell	140	0.00
R248 On 06/08/2020	Bond Future	Sell	140	0.00
R248 On 06/08/2020	Bond Future	Buy	140	0.00
R248 On 06/08/2020	Bond Future	Sell	400	0.00
R248 On 06/08/2020	Bond Future	Buy	400	0.00
R248 On 06/08/2020	Bond Future	Buy	417	0.00
R248 On 06/08/2020	Bond Future	Sell	417	0.00
R248 On 06/08/2020	Bond Future	Sell	417	0.00
R248 On 06/08/2020	Bond Future	Buy	417	0.00
R248 On 06/08/2020	Bond Future	Buy	440	0.00
R248 On 06/08/2020	Bond Future	Sell	440	0.00
R248 On 06/08/2020	Bond Future	Buy	449	0.00
R248 On 06/08/2020	Bond Future	Sell	449	0.00
R248 On 06/08/2020	Bond Future	Sell	449	0.00
R248 On 06/08/2020	Bond Future	Buy	449	0.00
R248 On 06/08/2020	Bond Future	Buy	1,413	0.00
R248 On 06/08/2020	Bond Future	Sell	1,413	0.00
R248 On 06/08/2020	Bond Future	Sell	1,413	0.00
R248 On 06/08/2020	Bond Future	Buy	1,413	0.00
R248 On 06/08/2020	Bond Future	Sell	2,484	0.00
R248 On 06/08/2020	Bond Future	Buy	2,484	0.00
R248 On 06/08/2020	Bond Future	Buy	2,484	0.00
R248 On 06/08/2020	Bond Future	Sell	2,484	0.00

R212 Bond Future

R212 On 06/08/2020	Bond Future	Sell	300	0.00
R212 On 06/08/2020	Bond Future	Buy	300	0.00
R212 On 06/08/2020	Bond Future	Buy	300	0.00
R212 On 06/08/2020	Bond Future	Sell	300	0.00

Grand Total for Daily Detailed Turnover:

32,543 0.00