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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/07/2020

TO DATE : 16/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/08/2020	Index Future		Sell	5	0.00
ALBI On 06/08/2020	Index Future		Buy	5	0.00
ALBI On 06/08/2020	Index Future		Sell	5	0.00
ALBI On 06/08/2020	Index Future		Buy	5	0.00
ALBI On 06/08/2020	Index Future		Sell	5	0.00
ALBI On 06/08/2020	Index Future		Buy	5	0.00
R186 Bond Future					
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		Buy	10	0.00
R186 On 06/08/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future	7.50	Call	80	0.00

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R186 On 05/11/2020	Bond Future	7.50	Call	Buy	80	0.00
R186 On 05/11/2020	Bond Future	6.50	Call	Sell	80	0.00
R186 On 05/11/2020	Bond Future	6.50	Call	Buy	80	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future			Buy	2	0.00
2030 On 06/08/2020	Bond Future			Sell	2	0.00
2030 On 06/08/2020	Bond Future			Buy	7	0.00
2030 On 06/08/2020	Bond Future			Sell	7	0.00
2030 On 06/08/2020	Bond Future			Buy	9	0.00
2030 On 06/08/2020	Bond Future			Sell	9	0.00
2030 On 06/08/2020	Bond Future			Buy	9	0.00
2030 On 06/08/2020	Bond Future			Sell	9	0.00
2030 On 06/08/2020	Bond Future	9.20	Call	Sell	100	0.00
2030 On 06/08/2020	Bond Future	9.20	Call	Buy	100	0.00
2030 On 06/08/2020	Bond Future	8.50	Call	Sell	100	0.00
2030 On 06/08/2020	Bond Future	8.50	Call	Buy	100	0.00
2030 On 06/08/2020	Bond Future			Buy	200	0.00
2030 On 06/08/2020	Bond Future			Sell	200	0.00
2030 On 06/08/2020	Bond Future			Sell	200	0.00
2030 On 06/08/2020	Bond Future			Buy	200	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future			Buy	1	0.00
2032 On 06/08/2020	Bond Future			Sell	1	0.00
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	5	0.00
2032 On 06/08/2020	Bond Future			Buy	5	0.00
2032 On 06/08/2020	Bond Future			Buy	5	0.00
2032 On 06/08/2020	Bond Future			Sell	5	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future			Buy	2	0.00
R035 On 06/08/2020	Bond Future			Sell	2	0.00
R035 On 06/08/2020	Bond Future			Buy	16	0.00
R035 On 06/08/2020	Bond Future			Sell	16	0.00
R035 On 06/08/2020	Bond Future			Sell	18	0.00
R035 On 06/08/2020	Bond Future			Buy	18	0.00
R035 On 06/08/2020	Bond Future			Buy	18	0.00
R035 On 06/08/2020	Bond Future			Sell	18	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/08/2020			Buy	10	0.00
2037 On 06/08/2020			Sell	10	0.00
2037 On 06/08/2020			Buy	61	0.00
2037 On 06/08/2020			Sell	61	0.00
2037 On 06/08/2020			Buy	71	0.00
2037 On 06/08/2020			Sell	71	0.00
2037 On 06/08/2020			Buy	71	0.00
2037 On 06/08/2020			Sell	71	0.00
R2040 Bond Future					
2040 On 06/08/2020			Sell	9	0.00
2040 On 06/08/2020			Buy	9	0.00
2040 On 06/08/2020			Buy	9	0.00
2040 On 06/08/2020			Sell	9	0.00
2040 On 06/08/2020			Buy	11	0.00
2040 On 06/08/2020			Sell	11	0.00
2040 On 06/08/2020			Sell	11	0.00
2040 On 06/08/2020			Buy	11	0.00
2040 On 06/08/2020			Sell	11	0.00
2040 On 06/08/2020			Buy	11	0.00
2040 On 06/08/2020			Buy	36	0.00
2040 On 06/08/2020			Sell	36	0.00
2040 On 06/08/2020			Sell	36	0.00
2040 On 06/08/2020			Buy	36	0.00
2040 On 06/08/2020			Buy	97	0.00
2040 On 06/08/2020			Sell	97	0.00
2040 On 06/08/2020			Sell	97	0.00
2040 On 06/08/2020			Buy	97	0.00
2040 On 05/11/2020	11.00	Call	Sell	150	0.00
2040 On 05/11/2020	11.00	Call	Buy	150	0.00
2040 On 05/11/2020	10.00	Call	Sell	150	0.00
2040 On 05/11/2020	10.00	Call	Buy	150	0.00
R2044 Bond Future					
2044 On 06/08/2020			Buy	3	0.00
2044 On 06/08/2020			Sell	3	0.00
2044 On 06/08/2020			Sell	3	0.00
2044 On 06/08/2020			Buy	3	0.00
2044 On 06/08/2020			Sell	7	0.00

2044 On 06/08/2020	Bond Future		Buy	7	0.00
2044 On 06/08/2020	Bond Future		Buy	7	0.00
2044 On 06/08/2020	Bond Future		Sell	7	0.00
2044 On 06/08/2020	Bond Future		Buy	62	0.00
2044 On 06/08/2020	Bond Future		Sell	62	0.00
2044 On 06/08/2020	Bond Future		Sell	62	0.00
2044 On 06/08/2020	Bond Future		Buy	62	0.00

R2048 Bond Future

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		Buy	7	0.00	
R248 On 06/08/2020	Bond Future		Sell	7	0.00	
R248 On 06/08/2020	Bond Future		Buy	32	0.00	
R248 On 06/08/2020	Bond Future		Sell	32	0.00	
R248 On 06/08/2020	Bond Future		Sell	32	0.00	
R248 On 06/08/2020	Bond Future		Buy	32	0.00	
R248 On 06/08/2020	Bond Future		Sell	89	0.00	
R248 On 06/08/2020	Bond Future		Buy	89	0.00	
R248 On 06/08/2020	Bond Future		Sell	89	0.00	
R248 On 06/08/2020	Bond Future		Buy	89	0.00	
R248 On 05/11/2020	Bond Future	10.00	Call	Sell	150	0.00
R248 On 05/11/2020	Bond Future	10.00	Call	Buy	150	0.00
R248 On 05/11/2020	Bond Future	11.00	Call	Sell	150	0.00
R248 On 05/11/2020	Bond Future	11.00	Call	Buy	150	0.00
R248 On 06/08/2020	Bond Future		Buy	647	0.00	
R248 On 06/08/2020	Bond Future		Sell	647	0.00	

R213 Bond Future

R213 On 06/08/2020	Bond Future		Buy	1	0.00
R213 On 06/08/2020	Bond Future		Sell	1	0.00
R213 On 06/08/2020	Bond Future		Buy	2	0.00
R213 On 06/08/2020	Bond Future		Sell	2	0.00
R213 On 06/08/2020	Bond Future		Buy	3	0.00
R213 On 06/08/2020	Bond Future		Sell	3	0.00
R213 On 06/08/2020	Bond Future		Buy	3	0.00
R213 On 06/08/2020	Bond Future		Sell	3	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future		Sell	100	0.00
R214 On 05/11/2020	Bond Future		Buy	100	0.00
R214 On 05/11/2020	Bond Future		Sell	100	0.00
R214 On 05/11/2020	Bond Future		Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				3,277	0.00
