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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/08/2020

TO DATE : 18/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/11/2020			Sell	5	0.00
2025 On 05/11/2020			Buy	5	0.00
2025 On 05/11/2020			Sell	22	0.00
2025 On 05/11/2020			Buy	22	0.00
2025 On 05/11/2020			Sell	62	0.00
2025 On 05/11/2020			Buy	62	0.00
2025 On 05/11/2020			Sell	825	0.00
2025 On 05/11/2020			Buy	825	0.00
2025 On 05/11/2020			Buy	914	0.00
2025 On 05/11/2020			Sell	914	0.00
I2033 Bond Future					
2033 On 05/11/2020			Buy	3	0.00

2033 On 05/11/2020	Bond Future	Sell	3	0.00
2033 On 05/11/2020	Bond Future	Buy	13	0.00
2033 On 05/11/2020	Bond Future	Sell	13	0.00
2033 On 05/11/2020	Bond Future	Sell	50	0.00
2033 On 05/11/2020	Bond Future	Buy	50	0.00
2033 On 05/11/2020	Bond Future	Buy	903	0.00
2033 On 05/11/2020	Bond Future	Sell	903	0.00
2033 On 05/11/2020	Bond Future	Buy	919	0.00
2033 On 05/11/2020	Bond Future	Sell	919	0.00

Jibar Tradeable Future

JBAF On 15/12/2020	Jibar Tradeable Future	Buy	30,000	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	30,000	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Sell	30,000	0.00
JBAF On 15/12/2020	Jibar Tradeable Future	Buy	30,000	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	10	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Buy	23	0.00
2030 On 05/11/2020	Bond Future	Sell	23	0.00
2030 On 05/11/2020	Bond Future	Sell	23	0.00
2030 On 05/11/2020	Bond Future	Buy	23	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Sell	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	5	0.00
2032 On 05/11/2020	Bond Future	Buy	5	0.00
2032 On 05/11/2020	Bond Future	Sell	8	0.00
2032 On 05/11/2020	Bond Future	Buy	8	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Sell	19	0.00
2032 On 05/11/2020	Bond Future	Buy	19	0.00
2032 On 05/11/2020	Bond Future	Sell	20	0.00
2032 On 05/11/2020	Bond Future	Buy	20	0.00
2032 On 05/11/2020	Bond Future	Sell	24	0.00
2032 On 05/11/2020	Bond Future	Buy	24	0.00
2032 On 05/11/2020	Bond Future	Sell	55	0.00
2032 On 05/11/2020	Bond Future	Buy	55	0.00
2032 On 05/11/2020	Bond Future	Sell	64	0.00
2032 On 05/11/2020	Bond Future	Buy	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020	Bond Future		Sell	71	0.00
2032 On 05/11/2020	Bond Future		Buy	71	0.00
2032 On 05/11/2020	Bond Future		Sell	90	0.00
2032 On 05/11/2020	Bond Future		Buy	90	0.00
2032 On 05/11/2020	Bond Future		Sell	141	0.00
2032 On 05/11/2020	Bond Future		Buy	141	0.00
2032 On 05/11/2020	Bond Future		Sell	154	0.00
2032 On 05/11/2020	Bond Future		Buy	154	0.00
2032 On 05/11/2020	Bond Future		Sell	170	0.00
2032 On 05/11/2020	Bond Future		Buy	170	0.00
2032 On 05/11/2020	Bond Future		Sell	234	0.00
2032 On 05/11/2020	Bond Future		Buy	234	0.00
2032 On 05/11/2020	Bond Future		Sell	457	0.00
2032 On 05/11/2020	Bond Future		Buy	457	0.00
2032 On 05/11/2020	Bond Future		Sell	790	0.00
2032 On 05/11/2020	Bond Future		Buy	790	0.00
2032 On 05/11/2020	Bond Future		Sell	2,316	0.00
2032 On 05/11/2020	Bond Future		Buy	2,316	0.00
R2040 Bond Future					
2040 On 05/11/2020	Bond Future		Sell	9	0.00
2040 On 05/11/2020	Bond Future		Buy	9	0.00
2040 On 05/11/2020	Bond Future		Buy	9	0.00
2040 On 05/11/2020	Bond Future		Sell	9	0.00
2040 On 05/11/2020	Bond Future		Sell	9	0.00
2040 On 05/11/2020	Bond Future		Buy	9	0.00
R2048 Bond Future					
R248 On 05/11/2020	Bond Future		Sell	40	0.00
R248 On 05/11/2020	Bond Future		Buy	40	0.00
R248 On 05/11/2020	Bond Future		Buy	48	0.00
R248 On 05/11/2020	Bond Future		Sell	48	0.00
Grand Total for Daily Detailed Turnover:				68,519	0.00