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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2020

TO DATE : 28/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	33	0.00
R186 On 05/11/2020	Bond Future		Buy	33	0.00
R186 On 05/11/2020	Bond Future		Buy	41	0.00
R186 On 05/11/2020	Bond Future		Sell	41	0.00
R186 On 05/11/2020	Bond Future		Sell	50	0.00
R186 On 05/11/2020	Bond Future		Buy	50	0.00
R186 On 05/11/2020	Bond Future		Buy	50	0.00

R186 On 05/11/2020	Bond Future	Sell	50	0.00
R186 On 05/11/2020	Bond Future	Buy	57	0.00
R186 On 05/11/2020	Bond Future	Sell	57	0.00
R186 On 05/11/2020	Bond Future	Sell	120	0.00
R186 On 05/11/2020	Bond Future	Buy	120	0.00
R186 On 05/11/2020	Bond Future	Sell	130	0.00
R186 On 05/11/2020	Bond Future	Buy	130	0.00
R186 On 05/11/2020	Bond Future	Buy	158	0.00
R186 On 05/11/2020	Bond Future	Sell	158	0.00
R186 On 05/11/2020	Bond Future	Sell	343	0.00
R186 On 05/11/2020	Bond Future	Buy	343	0.00
R186 On 05/11/2020	Bond Future	Buy	1,216	0.00
R186 On 05/11/2020	Bond Future	Sell	1,216	0.00
R186 On 05/11/2020	Bond Future	Buy	1,762	0.00
R186 On 05/11/2020	Bond Future	Sell	1,762	0.00
R186 On 05/11/2020	Bond Future	Buy	3,284	0.00
R186 On 05/11/2020	Bond Future	Sell	3,284	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	8	0.00
2030 On 05/11/2020	Bond Future	Buy	8	0.00
2030 On 05/11/2020	Bond Future	Sell	35	0.00
2030 On 05/11/2020	Bond Future	Buy	35	0.00
2030 On 05/11/2020	Bond Future	Buy	43	0.00
2030 On 05/11/2020	Bond Future	Sell	43	0.00
2030 On 05/11/2020	Bond Future	Sell	250	0.00
2030 On 05/11/2020	Bond Future	Buy	250	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Buy	15	0.00
2040 On 05/11/2020	Bond Future	Sell	15	0.00
2040 On 05/11/2020	Bond Future	Sell	15	0.00
2040 On 05/11/2020	Bond Future	Buy	15	0.00
2040 On 05/11/2020	Bond Future	Sell	17	0.00
2040 On 05/11/2020	Bond Future	Buy	17	0.00
2040 On 05/11/2020	Bond Future	Sell	36	0.00
2040 On 05/11/2020	Bond Future	Buy	36	0.00
2040 On 05/11/2020	Bond Future	Buy	53	0.00
2040 On 05/11/2020	Bond Future	Sell	53	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Sell	15	0.00
R248 On 05/11/2020	Bond Future	Buy	15	0.00

R213 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/11/2020	Bond Future		Sell	46	0.00
R213 On 05/11/2020	Bond Future		Buy	46	0.00
R214 Bond Future					
R214 On 05/11/2020	Bond Future		Sell	3	0.00
R214 On 05/11/2020	Bond Future		Buy	3	0.00
R214 On 05/11/2020	Bond Future		Sell	124	0.00
R214 On 05/11/2020	Bond Future		Buy	124	0.00
R214 On 05/11/2020	Bond Future		Sell	127	0.00
R214 On 05/11/2020	Bond Future		Buy	127	0.00
Grand Total for Daily Detailed Turnover:				8,061	0.00