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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/09/2020

TO DATE : 08/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 05/11/2020			Buy	26	0.00
2029 On 05/11/2020			Sell	26	0.00
2029 On 05/11/2020			Sell	26	0.00
2029 On 05/11/2020			Buy	26	0.00
R186 Bond Future					
R186 On 05/11/2020			Sell	40	0.00
R186 On 05/11/2020			Buy	40	0.00
R186 On 05/11/2020			Buy	162	0.00
R186 On 05/11/2020			Sell	162	0.00
R186 On 05/11/2020			Sell	162	0.00
R186 On 05/11/2020			Buy	162	0.00

R197 Bond Future

R197 On 05/11/2020	Bond Future	Buy	34	0.00
R197 On 05/11/2020	Bond Future	Sell	34	0.00
R197 On 05/11/2020	Bond Future	Sell	34	0.00
R197 On 05/11/2020	Bond Future	Buy	34	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Buy	32	0.00
R023 On 05/11/2020	Bond Future	Sell	32	0.00
R023 On 05/11/2020	Bond Future	Sell	32	0.00
R023 On 05/11/2020	Bond Future	Buy	32	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Buy	36	0.00
R035 On 05/11/2020	Bond Future	Sell	36	0.00
R035 On 05/11/2020	Bond Future	Buy	36	0.00
R035 On 05/11/2020	Bond Future	Sell	36	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Sell	11	0.00
R248 On 05/11/2020	Bond Future	Buy	11	0.00
R248 On 05/11/2020	Bond Future	Sell	20	0.00
R248 On 05/11/2020	Bond Future	Buy	20	0.00
R248 On 05/11/2020	Bond Future	Sell	22	0.00
R248 On 05/11/2020	Bond Future	Buy	22	0.00
R248 On 05/11/2020	Bond Future	Sell	22	0.00
R248 On 05/11/2020	Bond Future	Buy	22	0.00
R248 On 05/11/2020	Bond Future	Sell	23	0.00
R248 On 05/11/2020	Bond Future	Buy	23	0.00
R248 On 05/11/2020	Bond Future	Buy	30	0.00
R248 On 05/11/2020	Bond Future	Sell	30	0.00
R248 On 05/11/2020	Bond Future	Sell	36	0.00
R248 On 05/11/2020	Bond Future	Buy	36	0.00
R248 On 05/11/2020	Bond Future	Sell	88	0.00
R248 On 05/11/2020	Bond Future	Buy	88	0.00
R248 On 05/11/2020	Bond Future	Sell	190	0.00
R248 On 05/11/2020	Bond Future	Buy	190	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2020	Bond Future		Sell	289	0.00
R248 On 05/11/2020	Bond Future		Buy	289	0.00
R248 On 05/11/2020	Bond Future		Sell	731	0.00
R248 On 05/11/2020	Bond Future		Buy	731	0.00
R248 On 05/11/2020	Bond Future		Sell	731	0.00
R248 On 05/11/2020	Bond Future		Buy	731	0.00
R209 Bond Future					
R209 On 05/11/2020	Bond Future		Buy	13	0.00
R209 On 05/11/2020	Bond Future		Sell	13	0.00
R209 On 05/11/2020	Bond Future		Sell	13	0.00
R209 On 05/11/2020	Bond Future		Buy	13	0.00
R210 Bond Future					
R210 On 05/11/2020	Bond Future		Sell	21	0.00
R210 On 05/11/2020	Bond Future		Buy	21	0.00
R210 On 05/11/2020	Bond Future		Buy	21	0.00
R210 On 05/11/2020	Bond Future		Sell	21	0.00
R213 Bond Future					
R213 On 05/11/2020	Bond Future		Buy	38	0.00
R213 On 05/11/2020	Bond Future		Sell	38	0.00
R213 On 05/11/2020	Bond Future		Sell	38	0.00
R213 On 05/11/2020	Bond Future		Buy	38	0.00
R214 Bond Future					
R214 On 05/11/2020	Bond Future		Buy	17	0.00
R214 On 05/11/2020	Bond Future		Sell	17	0.00
R214 On 05/11/2020	Bond Future		Buy	156	0.00
R214 On 05/11/2020	Bond Future		Sell	156	0.00
R214 On 05/11/2020	Bond Future		Sell	173	0.00
R214 On 05/11/2020	Bond Future		Buy	173	0.00
R214 On 05/11/2020	Bond Future		Sell	188	0.00
R214 On 05/11/2020	Bond Future		Buy	188	0.00
R214 On 05/11/2020	Bond Future		Buy	188	0.00
R214 On 05/11/2020	Bond Future		Sell	188	0.00
Grand Total for Daily Detailed Turnover:				3,703	0.00