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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/09/2020

TO DATE : 16/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 05/11/2020	Bond Future		Buy	1	0.00
R186 On 05/11/2020	Bond Future		Sell	1	0.00
R186 On 05/11/2020	Bond Future		Buy	15	0.00
R186 On 05/11/2020	Bond Future		Sell	15	0.00
R186 On 05/11/2020	Bond Future		Buy	16	0.00
R186 On 05/11/2020	Bond Future		Sell	16	0.00
R186 On 05/11/2020	Bond Future		Sell	16	0.00
R186 On 05/11/2020	Bond Future		Buy	16	0.00
R186 On 05/11/2020	Bond Future		Buy	250	0.00
R186 On 05/11/2020	Bond Future		Sell	250	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future		Sell	1	0.00
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2030 On 05/11/2020	Bond Future	Buy	1	0.00
2030 On 05/11/2020	Bond Future	Sell	1	0.00
2030 On 05/11/2020	Bond Future	Buy	1	0.00
2030 On 05/11/2020	Bond Future	Buy	14	0.00
2030 On 05/11/2020	Bond Future	Sell	14	0.00
2030 On 05/11/2020	Bond Future	Sell	16	0.00
2030 On 05/11/2020	Bond Future	Buy	16	0.00
2030 On 05/11/2020	Bond Future	Sell	16	0.00
2030 On 05/11/2020	Bond Future	Buy	16	0.00
2030 On 05/11/2020	Bond Future	Sell	650	0.00
2030 On 05/11/2020	Bond Future	Buy	650	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	4	0.00
2032 On 05/11/2020	Bond Future	Sell	4	0.00
2032 On 05/11/2020	Bond Future	Buy	7	0.00
2032 On 05/11/2020	Bond Future	Sell	7	0.00
2032 On 05/11/2020	Bond Future	Sell	7	0.00
2032 On 05/11/2020	Bond Future	Buy	7	0.00
2032 On 05/11/2020	Bond Future	Buy	750	0.00
2032 On 05/11/2020	Bond Future	Sell	750	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Buy	1	0.00
R035 On 05/11/2020	Bond Future	Sell	1	0.00
R035 On 05/11/2020	Bond Future	Buy	2	0.00
R035 On 05/11/2020	Bond Future	Sell	2	0.00
R035 On 05/11/2020	Bond Future	Buy	2	0.00
R035 On 05/11/2020	Bond Future	Sell	2	0.00
R035 On 05/11/2020	Bond Future	Buy	7	0.00
R035 On 05/11/2020	Bond Future	Sell	7	0.00
R035 On 05/11/2020	Bond Future	Buy	12	0.00
R035 On 05/11/2020	Bond Future	Sell	12	0.00
R035 On 05/11/2020	Bond Future	Sell	12	0.00
R035 On 05/11/2020	Bond Future	Buy	12	0.00
R035 On 05/11/2020	Bond Future	Buy	500	0.00
R035 On 05/11/2020	Bond Future	Sell	500	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/11/2020	Bond Future		Buy	1	0.00
2037 On 05/11/2020	Bond Future		Sell	1	0.00
2037 On 05/11/2020	Bond Future		Buy	1	0.00
2037 On 05/11/2020	Bond Future		Sell	1	0.00
2037 On 05/11/2020	Bond Future		Buy	9	0.00
2037 On 05/11/2020	Bond Future		Sell	9	0.00
2037 On 05/11/2020	Bond Future		Buy	12	0.00
2037 On 05/11/2020	Bond Future		Sell	12	0.00
2037 On 05/11/2020	Bond Future		Buy	43	0.00
2037 On 05/11/2020	Bond Future		Sell	43	0.00
2037 On 05/11/2020	Bond Future		Buy	66	0.00
2037 On 05/11/2020	Bond Future		Sell	66	0.00
2037 On 05/11/2020	Bond Future		Sell	66	0.00
2037 On 05/11/2020	Bond Future		Buy	66	0.00
R2040 Bond Future					
2040 On 05/11/2020	Bond Future		Buy	1	0.00
2040 On 05/11/2020	Bond Future		Sell	1	0.00
2040 On 05/11/2020	Bond Future		Buy	2	0.00
2040 On 05/11/2020	Bond Future		Sell	2	0.00
2040 On 05/11/2020	Bond Future		Buy	13	0.00
2040 On 05/11/2020	Bond Future		Sell	13	0.00
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		Buy	30	0.00
2040 On 05/11/2020	Bond Future		Sell	30	0.00
2040 On 05/11/2020	Bond Future		Sell	61	0.00
2040 On 05/11/2020	Bond Future		Buy	61	0.00
2040 On 05/11/2020	Bond Future		Buy	61	0.00
2040 On 05/11/2020	Bond Future		Sell	61	0.00
R2044 Bond Future					
2044 On 05/11/2020	Bond Future		Buy	1	0.00
2044 On 05/11/2020	Bond Future		Sell	1	0.00
2044 On 05/11/2020	Bond Future		Buy	1	0.00
2044 On 05/11/2020	Bond Future		Sell	1	0.00
2044 On 05/11/2020	Bond Future		Buy	9	0.00
2044 On 05/11/2020	Bond Future		Sell	9	0.00
2044 On 05/11/2020	Bond Future		Buy	14	0.00
2044 On 05/11/2020	Bond Future		Sell	14	0.00

2044 On 05/11/2020	Bond Future	Buy	54	0.00
2044 On 05/11/2020	Bond Future	Sell	54	0.00
2044 On 05/11/2020	Bond Future	Buy	79	0.00
2044 On 05/11/2020	Bond Future	Sell	79	0.00
2044 On 05/11/2020	Bond Future	Sell	79	0.00
2044 On 05/11/2020	Bond Future	Buy	79	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Buy	2	0.00
R248 On 05/11/2020	Bond Future	Sell	2	0.00
R248 On 05/11/2020	Bond Future	Buy	3	0.00
R248 On 05/11/2020	Bond Future	Sell	3	0.00
R248 On 05/11/2020	Bond Future	Buy	6	0.00
R248 On 05/11/2020	Bond Future	Sell	6	0.00
R248 On 05/11/2020	Bond Future	Buy	10	0.00
R248 On 05/11/2020	Bond Future	Sell	10	0.00
R248 On 05/11/2020	Bond Future	Buy	50	0.00
R248 On 05/11/2020	Bond Future	Sell	50	0.00
R248 On 05/11/2020	Bond Future	Buy	68	0.00
R248 On 05/11/2020	Bond Future	Sell	68	0.00
R248 On 05/11/2020	Bond Future	Sell	68	0.00
R248 On 05/11/2020	Bond Future	Buy	68	0.00

R213 Bond Future

R213 On 05/11/2020	Bond Future	Buy	1	0.00
R213 On 05/11/2020	Bond Future	Sell	1	0.00
R213 On 05/11/2020	Bond Future	Sell	4	0.00
R213 On 05/11/2020	Bond Future	Buy	4	0.00
R213 On 05/11/2020	Bond Future	Buy	5	0.00
R213 On 05/11/2020	Bond Future	Sell	5	0.00
R213 On 05/11/2020	Bond Future	Sell	5	0.00
R213 On 05/11/2020	Bond Future	Buy	5	0.00

Grand Total for Daily Detailed Turnover: 3,143 0.00