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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/09/2020

TO DATE : 17/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2033 Bond Future				
2033 On 05/11/2020			Sell	26
2033 On 05/11/2020			Buy	26
2033 On 05/11/2020			Buy	26
2033 On 05/11/2020			Sell	26
I2050 Bond Future				
2050 On 05/11/2020			Buy	72
2050 On 05/11/2020			Sell	72
2050 On 05/11/2020			Buy	72
2050 On 05/11/2020			Sell	72
R186 Bond Future				
R186 On 05/11/2020			Sell	73

R186 On 05/11/2020	Bond Future	Buy	73	0.00
R186 On 05/11/2020	Bond Future	Buy	73	0.00
R186 On 05/11/2020	Bond Future	Sell	73	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	32	0.00
2030 On 05/11/2020	Bond Future	Buy	32	0.00
2030 On 05/11/2020	Bond Future	Sell	63	0.00
2030 On 05/11/2020	Bond Future	Buy	63	0.00
2030 On 05/11/2020	Bond Future	Sell	81	0.00
2030 On 05/11/2020	Bond Future	Buy	81	0.00
2030 On 05/11/2020	Bond Future	Sell	87	0.00
2030 On 05/11/2020	Bond Future	Buy	87	0.00
2030 On 05/11/2020	Bond Future	Sell	113	0.00
2030 On 05/11/2020	Bond Future	Buy	113	0.00
2030 On 05/11/2020	Bond Future	Sell	156	0.00
2030 On 05/11/2020	Bond Future	Buy	156	0.00
2030 On 05/11/2020	Bond Future	Buy	243	0.00
2030 On 05/11/2020	Bond Future	Sell	243	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Sell	34	0.00
2032 On 05/11/2020	Bond Future	Buy	34	0.00
2032 On 05/11/2020	Bond Future	Sell	72	0.00
2032 On 05/11/2020	Bond Future	Buy	72	0.00
2032 On 05/11/2020	Bond Future	Sell	126	0.00
2032 On 05/11/2020	Bond Future	Buy	126	0.00
2032 On 05/11/2020	Bond Future	Buy	198	0.00
2032 On 05/11/2020	Bond Future	Sell	198	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Sell	22	0.00
2040 On 05/11/2020	Bond Future	Buy	22	0.00

R210 Bond Future

R210 On 05/11/2020	Bond Future	Buy	10	0.00
R210 On 05/11/2020	Bond Future	Sell	10	0.00

Grand Total for Daily Detailed Turnover: 1,579 0.00