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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/09/2020

TO DATE : 23/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 05/11/2020	Bond Future		Sell	15	0.00
2029 On 05/11/2020	Bond Future		Buy	15	0.00
I2046 Bond Future					
2046 On 05/11/2020	Bond Future		Sell	100	0.00
2046 On 05/11/2020	Bond Future		Buy	100	0.00
2046 On 05/11/2020	Bond Future		Sell	100	0.00
2046 On 05/11/2020	Bond Future		Buy	100	0.00
I2050 Bond Future					
2050 On 05/11/2020	Bond Future		Buy	33	0.00
2050 On 05/11/2020	Bond Future		Sell	33	0.00

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R186 Bond Future

R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Buy	63	0.00
R186 On 05/11/2020	Bond Future	Sell	63	0.00
R186 On 05/11/2020	Bond Future	Buy	103	0.00
R186 On 05/11/2020	Bond Future	Sell	103	0.00
R186 On 05/11/2020	Bond Future	Sell	266	0.00
R186 On 05/11/2020	Bond Future	Buy	266	0.00
R186 On 05/11/2020	Bond Future	Sell	277	0.00
R186 On 05/11/2020	Bond Future	Buy	277	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Sell	10	0.00
2030 On 05/11/2020	Bond Future	Buy	10	0.00
2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00
2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Buy	53	0.00
2030 On 05/11/2020	Bond Future	Sell	53	0.00
2030 On 05/11/2020	Bond Future	Buy	53	0.00
2030 On 05/11/2020	Bond Future	Sell	53	0.00
2030 On 05/11/2020	Bond Future	Sell	68	0.00
2030 On 05/11/2020	Bond Future	Buy	68	0.00
2030 On 05/11/2020	Bond Future	Buy	78	0.00
2030 On 05/11/2020	Bond Future	Sell	78	0.00
2030 On 05/11/2020	Bond Future	Sell	500	0.00
2030 On 05/11/2020	Bond Future	Buy	500	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	2	0.00

R2035 Bond Future

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	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/11/2020			Buy	19	0.00
R035 On 05/11/2020			Sell	27	0.00
R035 On 05/11/2020			Buy	27	0.00
R035 On 05/11/2020			Buy	58	0.00
R035 On 05/11/2020			Sell	58	0.00
R2048 Bond Future					
R248 On 05/11/2020			Sell	100	0.00
R248 On 05/11/2020			Buy	100	0.00
R248 On 05/11/2020			Buy	100	0.00
R248 On 05/11/2020			Sell	100	0.00
R209 Bond Future					
R209 On 05/11/2020			Sell	4	0.00
R209 On 05/11/2020			Buy	4	0.00
R209 On 05/11/2020			Buy	5	0.00
R209 On 05/11/2020			Sell	5	0.00
R209 On 05/11/2020			Buy	34	0.00
R209 On 05/11/2020			Sell	34	0.00
R209 On 05/11/2020			Sell	39	0.00
R209 On 05/11/2020			Buy	39	0.00
R209 On 05/11/2020			Sell	73	0.00
R209 On 05/11/2020			Buy	73	0.00
R209 On 05/11/2020			Sell	77	0.00
R209 On 05/11/2020			Buy	77	0.00
Grand Total for Daily Detailed Turnover:				2,386	0.00