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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/12/2020

TO DATE : 07/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	310	0.00
2025 On 04/02/2021	Bond Future		Sell	310	0.00
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Buy	75	0.00
R186 On 04/02/2021	Bond Future		Sell	75	0.00
R186 On 04/02/2021	Bond Future		Buy	86	0.00
R186 On 04/02/2021	Bond Future		Sell	86	0.00
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Buy	1	0.00
2030 On 04/02/2021	Bond Future		Sell	1	0.00
2030 On 04/02/2021	Bond Future		Buy	5	0.00

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2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Sell	6	0.00
2030 On 04/02/2021	Bond Future	Buy	6	0.00
R2032 Bond Future				
2032 On 04/02/2021	Bond Future	Sell	260	0.00
2032 On 04/02/2021	Bond Future	Buy	260	0.00
R2035 Bond Future				
R035 On 04/02/2021	Bond Future	Sell	500	0.00
R035 On 04/02/2021	Bond Future	Buy	500	0.00
R2037 Bond Future				
2037 On 04/02/2021	Bond Future	Sell	70	0.00
2037 On 04/02/2021	Bond Future	Buy	70	0.00
2037 On 04/02/2021	Bond Future	Sell	80	0.00
2037 On 04/02/2021	Bond Future	Buy	80	0.00
2037 On 04/02/2021	Bond Future	Sell	270	0.00
2037 On 04/02/2021	Bond Future	Buy	270	0.00
2037 On 04/02/2021	Bond Future	Sell	440	0.00
2037 On 04/02/2021	Bond Future	Buy	440	0.00
2037 On 04/02/2021	Bond Future	Sell	600	0.00
2037 On 04/02/2021	Bond Future	Buy	600	0.00
2037 On 04/02/2021	Bond Future	Sell	2,630	0.00
2037 On 04/02/2021	Bond Future	Buy	2,630	0.00
2037 On 04/02/2021	Bond Future	Sell	4,090	0.00
2037 On 04/02/2021	Bond Future	Buy	4,090	0.00
R2040 Bond Future				
2040 On 04/02/2021	Bond Future	Sell	240	0.00
2040 On 04/02/2021	Bond Future	Buy	240	0.00
R209 Bond Future				
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	3	0.00
R209 On 04/02/2021	Bond Future	Sell	3	0.00
R209 On 04/02/2021	Bond Future	Buy	9	0.00
R209 On 04/02/2021	Bond Future	Sell	9	0.00
R209 On 04/02/2021	Bond Future	Buy	10	0.00
R209 On 04/02/2021	Bond Future	Sell	10	0.00
R209 On 04/02/2021	Bond Future	Buy	38	0.00
R209 On 04/02/2021	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/02/2021	Bond Future		Sell	62	0.00
R209 On 04/02/2021	Bond Future		Buy	62	0.00
Grand Total for Daily Detailed Turnover:				9,787	0.00