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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/01/2020 **TO DATE : 08/01/2020**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
R186 On 06/02/2020	Bond Future			Buy	13	0.00
R186 On 06/02/2020	Bond Future			Sell	13	0.00
R186 On 06/02/2020	Bond Future			Buy	30	0.00
R186 On 06/02/2020	Bond Future			Sell	30	0.00
R186 On 06/02/2020	Bond Future			Sell	30	0.00
R186 On 06/02/2020	Bond Future			Buy	30	0.00
R186 On 06/02/2020	Bond Future			Sell	50	0.00
R186 On 06/02/2020	Bond Future			Buy	50	0.00
R186 On 06/02/2020	Bond Future			Buy	50	0.00
R186 On 06/02/2020	Bond Future			Sell	50	0.00
R186 On 06/02/2020	Bond Future			Buy	100	0.00
R186 On 06/02/2020	Bond Future			Sell	100	0.00
R186 On 06/02/2020	Bond Future			Buy	100	0.00
R186 On 06/02/2020	Bond Future			Sell	100	0.00

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R186 On 06/02/2020	Bond Future	Buy	3,000	0.00
R186 On 06/02/2020	Bond Future	Sell	3,000	0.00
R2030 Bond Future				
2030 On 06/02/2020	Bond Future	Sell	3,500	0.00
2030 On 06/02/2020	Bond Future	Buy	3,500	0.00
R2035 Bond Future				
R035 On 06/02/2020	Bond Future	Buy	53	0.00
R035 On 06/02/2020	Bond Future	Sell	53	0.00
R035 On 06/02/2020	Bond Future	Sell	53	0.00
R035 On 06/02/2020	Bond Future	Buy	53	0.00
R210 Bond Future				
R210 On 07/05/2020	Bond Future	Buy	220	0.00
R210 On 07/05/2020	Bond Future	Sell	220	0.00
Grand Total for Daily Detailed Turnover:			**7,199**	**0.00**