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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/03/2020

TO DATE : 06/03/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R2023 Bond Future

R023 On 07/05/2020	Bond Future		Sell	1	0.00
R023 On 07/05/2020	Bond Future		Buy	1	0.00
R023 On 07/05/2020	Bond Future		Sell	1	0.00
R023 On 07/05/2020	Bond Future		Buy	1	0.00
R023 On 07/05/2020	Bond Future		Sell	15	0.00
R023 On 07/05/2020	Bond Future		Buy	15	0.00
R023 On 07/05/2020	Bond Future		Sell	17	0.00
R023 On 07/05/2020	Bond Future		Buy	17	0.00
R023 On 07/05/2020	Bond Future		Sell	57	0.00
R023 On 07/05/2020	Bond Future		Buy	57	0.00
R023 On 07/05/2020	Bond Future		Sell	59	0.00
R023 On 07/05/2020	Bond Future		Buy	59	0.00
R023 On 07/05/2020	Bond Future		Sell	63	0.00
R023 On 07/05/2020	Bond Future		Buy	63	0.00

R023 On 07/05/2020	Bond Future	Sell	67	0.00
R023 On 07/05/2020	Bond Future	Buy	67	0.00
R023 On 07/05/2020	Bond Future	Sell	69	0.00
R023 On 07/05/2020	Bond Future	Buy	69	0.00
R023 On 07/05/2020	Bond Future	Sell	75	0.00
R023 On 07/05/2020	Bond Future	Buy	75	0.00
R023 On 07/05/2020	Bond Future	Sell	95	0.00
R023 On 07/05/2020	Bond Future	Buy	95	0.00
R023 On 07/05/2020	Bond Future	Sell	114	0.00
R023 On 07/05/2020	Bond Future	Buy	114	0.00
R023 On 07/05/2020	Bond Future	Sell	162	0.00
R023 On 07/05/2020	Bond Future	Buy	162	0.00
R023 On 07/05/2020	Bond Future	Sell	194	0.00
R023 On 07/05/2020	Bond Future	Buy	194	0.00
R023 On 07/05/2020	Bond Future	Sell	2,500	0.00
R023 On 07/05/2020	Bond Future	Buy	2,500	0.00
R023 On 07/05/2020	Bond Future	Sell	3,004	0.00
R023 On 07/05/2020	Bond Future	Buy	3,004	0.00

**R2037 Bond Future**

2037 On 07/05/2020	Bond Future	Buy	50	0.00
2037 On 07/05/2020	Bond Future	Sell	50	0.00
2037 On 07/05/2020	Bond Future	Buy	61	0.00
2037 On 07/05/2020	Bond Future	Sell	61	0.00
2037 On 07/05/2020	Bond Future	Buy	87	0.00
2037 On 07/05/2020	Bond Future	Sell	87	0.00
2037 On 07/05/2020	Bond Future	Buy	674	0.00
2037 On 07/05/2020	Bond Future	Sell	674	0.00
2037 On 07/05/2020	Bond Future	Buy	889	0.00
2037 On 07/05/2020	Bond Future	Sell	889	0.00
2037 On 07/05/2020	Bond Future	Sell	1,761	0.00
2037 On 07/05/2020	Bond Future	Buy	1,761	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future	Buy	24	0.00
2040 On 07/05/2020	Bond Future	Sell	24	0.00
2040 On 07/05/2020	Bond Future	Buy	70	0.00
2040 On 07/05/2020	Bond Future	Sell	70	0.00
2040 On 07/05/2020	Bond Future	Buy	70	0.00
2040 On 07/05/2020	Bond Future	Sell	70	0.00

**R214 Bond Future**

R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00
R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 07/05/2020			Sell	24	0.00
R214 On 07/05/2020			Buy	24	0.00
R214 On 07/05/2020			Sell	25	0.00
R214 On 07/05/2020			Buy	25	0.00
R214 On 07/05/2020			Sell	29	0.00
R214 On 07/05/2020			Buy	29	0.00
R214 On 07/05/2020			Sell	33	0.00
R214 On 07/05/2020			Buy	33	0.00
R214 On 07/05/2020			Sell	41	0.00
R214 On 07/05/2020			Buy	41	0.00
R214 On 07/05/2020			Sell	84	0.00
R214 On 07/05/2020			Buy	84	0.00
R214 On 07/05/2020			Sell	116	0.00
R214 On 07/05/2020			Buy	116	0.00
R214 On 07/05/2020			Sell	277	0.00
R214 On 07/05/2020			Buy	277	0.00
R214 On 07/05/2020			Buy	635	0.00
R214 On 07/05/2020			Sell	635	0.00

**Grand Total for Daily Detailed Turnover:** **11,449** **0.00**