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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/05/2020

TO DATE : 08/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2029 Bond Future

2029 On 06/08/2020	Bond Future		Sell	1	0.00
2029 On 06/08/2020	Bond Future		Buy	1	0.00
2029 On 06/08/2020	Bond Future		Sell	1	0.00
2029 On 06/08/2020	Bond Future		Buy	1	0.00
2029 On 06/08/2020	Bond Future		Sell	1	0.00
2029 On 06/08/2020	Bond Future		Buy	1	0.00
2029 On 06/08/2020	Bond Future		Sell	2	0.00
2029 On 06/08/2020	Bond Future		Buy	2	0.00
2029 On 06/08/2020	Bond Future		Sell	2	0.00
2029 On 06/08/2020	Bond Future		Buy	2	0.00
2029 On 06/08/2020	Bond Future		Sell	3	0.00
2029 On 06/08/2020	Bond Future		Buy	3	0.00
2029 On 06/08/2020	Bond Future		Sell	3	0.00
2029 On 06/08/2020	Bond Future		Buy	3	0.00
2029 On 06/08/2020	Bond Future		Sell	3	0.00

2029 On 06/08/2020	Bond Future	Buy	3	0.00
2029 On 06/08/2020	Bond Future	Sell	4	0.00
2029 On 06/08/2020	Bond Future	Buy	4	0.00
2029 On 06/08/2020	Bond Future	Sell	7	0.00
2029 On 06/08/2020	Bond Future	Buy	7	0.00
2029 On 06/08/2020	Bond Future	Sell	9	0.00
2029 On 06/08/2020	Bond Future	Buy	9	0.00
2029 On 06/08/2020	Bond Future	Sell	18	0.00
2029 On 06/08/2020	Bond Future	Buy	18	0.00
2029 On 06/08/2020	Bond Future	Sell	28	0.00
2029 On 06/08/2020	Bond Future	Buy	28	0.00
2029 On 06/08/2020	Bond Future	Sell	31	0.00
2029 On 06/08/2020	Bond Future	Buy	31	0.00
2029 On 06/08/2020	Bond Future	Sell	34	0.00
2029 On 06/08/2020	Bond Future	Buy	34	0.00
2029 On 06/08/2020	Bond Future	Sell	57	0.00
2029 On 06/08/2020	Bond Future	Buy	57	0.00
2029 On 06/08/2020	Bond Future	Sell	94	0.00
2029 On 06/08/2020	Bond Future	Buy	94	0.00
2029 On 06/08/2020	Bond Future	Sell	552	0.00
2029 On 06/08/2020	Bond Future	Buy	552	0.00
2029 On 06/08/2020	Bond Future	Buy	850	0.00
2029 On 06/08/2020	Bond Future	Sell	850	0.00

New Inflation Linked Index

IGOV On 06/08/2020	Index Future	Buy	20	0.00
IGOV On 06/08/2020	Index Future	Sell	20	0.00
IGOV On 06/08/2020	Index Future	Buy	20	0.00
IGOV On 06/08/2020	Index Future	Sell	20	0.00

R186 Bond Future

R186 On 06/08/2020	Bond Future	Buy	6	0.00
R186 On 06/08/2020	Bond Future	Sell	6	0.00
R186 On 06/08/2020	Bond Future	Buy	7	0.00
R186 On 06/08/2020	Bond Future	Sell	7	0.00
R186 On 06/08/2020	Bond Future	Buy	50	0.00
R186 On 06/08/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Buy	65	0.00
R186 On 06/08/2020	Bond Future	Sell	65	0.00
R186 On 06/08/2020	Bond Future	Buy	88	0.00
R186 On 06/08/2020	Bond Future	Sell	88	0.00
R186 On 06/08/2020	Bond Future	Buy	93	0.00
R186 On 06/08/2020	Bond Future	Sell	93	0.00
R186 On 06/08/2020	Bond Future	Buy	126	0.00
R186 On 06/08/2020	Bond Future	Sell	126	0.00
R186 On 06/08/2020	Bond Future	Buy	150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020			Sell	150	0.00
R186 On 06/08/2020			Sell	150	0.00
R186 On 06/08/2020			Buy	150	0.00
R186 On 06/08/2020			Sell	150	0.00
R186 On 06/08/2020			Buy	150	0.00
R186 On 06/08/2020			Buy	150	0.00
R186 On 06/08/2020			Sell	150	0.00
R186 On 06/08/2020			Buy	164	0.00
R186 On 06/08/2020			Sell	164	0.00
R186 On 06/08/2020			Buy	255	0.00
R186 On 06/08/2020			Sell	255	0.00
R186 On 06/08/2020			Sell	261	0.00
R186 On 06/08/2020			Buy	261	0.00
R186 On 06/08/2020			Sell	375	0.00
R186 On 06/08/2020			Buy	375	0.00
R186 On 06/08/2020			Buy	409	0.00
R186 On 06/08/2020			Sell	409	0.00
R186 On 06/08/2020			Buy	771	0.00
R186 On 06/08/2020			Sell	771	0.00
R186 On 06/08/2020			Sell	1,966	0.00
R186 On 06/08/2020			Buy	1,966	0.00
R186 On 06/08/2020			Sell	4,114	0.00
R186 On 06/08/2020			Buy	4,114	0.00
R2030 Bond Future					
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	5	0.00
2030 On 06/08/2020			Sell	5	0.00
2030 On 06/08/2020			Buy	5	0.00
2030 On 06/08/2020			Sell	5	0.00
2030 On 06/08/2020			Buy	6	0.00
2030 On 06/08/2020			Sell	6	0.00
2030 On 06/08/2020			Buy	7	0.00
2030 On 06/08/2020			Sell	7	0.00
2030 On 06/08/2020			Buy	8	0.00
2030 On 06/08/2020			Sell	8	0.00
2030 On 06/08/2020			Buy	8	0.00

2030 On 06/08/2020	Bond Future	Sell	8	0.00
2030 On 06/08/2020	Bond Future	Buy	10	0.00
2030 On 06/08/2020	Bond Future	Sell	10	0.00
2030 On 06/08/2020	Bond Future	Buy	11	0.00
2030 On 06/08/2020	Bond Future	Sell	11	0.00
2030 On 06/08/2020	Bond Future	Buy	12	0.00
2030 On 06/08/2020	Bond Future	Sell	12	0.00
2030 On 06/08/2020	Bond Future	Buy	12	0.00
2030 On 06/08/2020	Bond Future	Sell	12	0.00
2030 On 06/08/2020	Bond Future	Buy	12	0.00
2030 On 06/08/2020	Bond Future	Sell	12	0.00
2030 On 06/08/2020	Bond Future	Sell	13	0.00
2030 On 06/08/2020	Bond Future	Buy	13	0.00
2030 On 06/08/2020	Bond Future	Buy	13	0.00
2030 On 06/08/2020	Bond Future	Sell	13	0.00
2030 On 06/08/2020	Bond Future	Buy	14	0.00
2030 On 06/08/2020	Bond Future	Sell	14	0.00
2030 On 06/08/2020	Bond Future	Buy	16	0.00
2030 On 06/08/2020	Bond Future	Sell	16	0.00
2030 On 06/08/2020	Bond Future	Buy	17	0.00
2030 On 06/08/2020	Bond Future	Sell	17	0.00
2030 On 06/08/2020	Bond Future	Buy	19	0.00
2030 On 06/08/2020	Bond Future	Sell	19	0.00
2030 On 06/08/2020	Bond Future	Buy	21	0.00
2030 On 06/08/2020	Bond Future	Sell	21	0.00
2030 On 06/08/2020	Bond Future	Buy	22	0.00
2030 On 06/08/2020	Bond Future	Sell	22	0.00
2030 On 06/08/2020	Bond Future	Buy	22	0.00
2030 On 06/08/2020	Bond Future	Sell	22	0.00
2030 On 06/08/2020	Bond Future	Buy	24	0.00
2030 On 06/08/2020	Bond Future	Sell	24	0.00
2030 On 06/08/2020	Bond Future	Buy	25	0.00
2030 On 06/08/2020	Bond Future	Sell	25	0.00
2030 On 06/08/2020	Bond Future	Buy	28	0.00
2030 On 06/08/2020	Bond Future	Sell	28	0.00
2030 On 06/08/2020	Bond Future	Buy	31	0.00
2030 On 06/08/2020	Bond Future	Sell	31	0.00
2030 On 06/08/2020	Bond Future	Buy	37	0.00
2030 On 06/08/2020	Bond Future	Sell	37	0.00
2030 On 06/08/2020	Bond Future	Buy	42	0.00
2030 On 06/08/2020	Bond Future	Sell	42	0.00
2030 On 06/08/2020	Bond Future	Buy	44	0.00
2030 On 06/08/2020	Bond Future	Sell	44	0.00
2030 On 06/08/2020	Bond Future	Buy	48	0.00
2030 On 06/08/2020	Bond Future	Sell	48	0.00
2030 On 06/08/2020	Bond Future	Buy	51	0.00
2030 On 06/08/2020	Bond Future	Sell	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	54	0.00
2030 On 06/08/2020			Sell	54	0.00
2030 On 06/08/2020			Buy	56	0.00
2030 On 06/08/2020			Sell	56	0.00
2030 On 06/08/2020			Sell	62	0.00
2030 On 06/08/2020			Buy	62	0.00
2030 On 06/08/2020			Sell	62	0.00
2030 On 06/08/2020			Buy	62	0.00
2030 On 06/08/2020			Buy	66	0.00
2030 On 06/08/2020			Sell	66	0.00
2030 On 06/08/2020			Sell	77	0.00
2030 On 06/08/2020			Buy	77	0.00
2030 On 06/08/2020			Buy	91	0.00
2030 On 06/08/2020			Sell	91	0.00
2030 On 06/08/2020			Buy	92	0.00
2030 On 06/08/2020			Sell	92	0.00
2030 On 06/08/2020			Buy	93	0.00
2030 On 06/08/2020			Sell	93	0.00
2030 On 06/08/2020			Sell	93	0.00
2030 On 06/08/2020			Buy	93	0.00
2030 On 06/08/2020			Buy	191	0.00
2030 On 06/08/2020			Sell	191	0.00
2030 On 06/08/2020			Buy	228	0.00
2030 On 06/08/2020			Sell	228	0.00
2030 On 06/08/2020			Buy	250	0.00
2030 On 06/08/2020			Sell	250	0.00
2030 On 06/08/2020			Buy	516	0.00
2030 On 06/08/2020			Sell	516	0.00
2030 On 06/08/2020			Buy	2,313	0.00
2030 On 06/08/2020			Sell	2,313	0.00
R2032 Bond Future					
2032 On 06/08/2020			Sell	2	0.00
2032 On 06/08/2020			Buy	2	0.00
2032 On 06/08/2020			Sell	5	0.00
2032 On 06/08/2020			Buy	5	0.00
2032 On 06/08/2020			Sell	8	0.00
2032 On 06/08/2020			Buy	8	0.00
2032 On 06/08/2020			Sell	16	0.00
2032 On 06/08/2020			Buy	16	0.00
2032 On 06/08/2020			Sell	24	0.00
2032 On 06/08/2020			Buy	24	0.00

2032 On 06/08/2020	Bond Future	Sell	34	0.00
2032 On 06/08/2020	Bond Future	Buy	34	0.00
2032 On 06/08/2020	Bond Future	Sell	55	0.00
2032 On 06/08/2020	Bond Future	Buy	55	0.00
2032 On 06/08/2020	Bond Future	Sell	63	0.00
2032 On 06/08/2020	Bond Future	Buy	63	0.00
2032 On 06/08/2020	Bond Future	Sell	153	0.00
2032 On 06/08/2020	Bond Future	Buy	153	0.00
2032 On 06/08/2020	Bond Future	Sell	170	0.00
2032 On 06/08/2020	Bond Future	Buy	170	0.00
2032 On 06/08/2020	Bond Future	Sell	208	0.00
2032 On 06/08/2020	Bond Future	Buy	208	0.00
2032 On 06/08/2020	Bond Future	Sell	234	0.00
2032 On 06/08/2020	Bond Future	Buy	234	0.00
2032 On 06/08/2020	Bond Future	Sell	972	0.00
2032 On 06/08/2020	Bond Future	Buy	972	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	15	0.00
R035 On 06/08/2020	Bond Future	Buy	15	0.00
R035 On 06/08/2020	Bond Future	Buy	27	0.00
R035 On 06/08/2020	Bond Future	Sell	27	0.00
R035 On 06/08/2020	Bond Future	Buy	32	0.00
R035 On 06/08/2020	Bond Future	Sell	32	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Buy	35	0.00
2040 On 06/08/2020	Bond Future	Sell	35	0.00
2040 On 06/08/2020	Bond Future	Buy	175	0.00
2040 On 06/08/2020	Bond Future	Sell	175	0.00
2040 On 06/08/2020	Bond Future	Buy	210	0.00
2040 On 06/08/2020	Bond Future	Sell	210	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	2	0.00
2044 On 06/08/2020	Bond Future	Sell	2	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	8	0.00
2044 On 06/08/2020	Bond Future	Sell	8	0.00
2044 On 06/08/2020	Bond Future	Buy	11	0.00
2044 On 06/08/2020	Bond Future	Sell	11	0.00
2044 On 06/08/2020	Bond Future	Buy	17	0.00
2044 On 06/08/2020	Bond Future	Sell	17	0.00
2044 On 06/08/2020	Bond Future	Buy	25	0.00
2044 On 06/08/2020	Bond Future	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Buy	47	0.00
2044 On 06/08/2020			Sell	47	0.00
2044 On 06/08/2020			Sell	58	0.00
2044 On 06/08/2020			Buy	58	0.00
2044 On 06/08/2020			Buy	59	0.00
2044 On 06/08/2020			Sell	59	0.00
2044 On 06/08/2020			Buy	67	0.00
2044 On 06/08/2020			Sell	67	0.00
2044 On 06/08/2020			Buy	164	0.00
2044 On 06/08/2020			Sell	164	0.00
2044 On 06/08/2020			Buy	222	0.00
2044 On 06/08/2020			Sell	222	0.00
2044 On 06/08/2020			Buy	250	0.00
2044 On 06/08/2020			Sell	250	0.00
2044 On 06/08/2020			Buy	819	0.00
2044 On 06/08/2020			Sell	819	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	15	0.00
R248 On 06/08/2020			Buy	15	0.00
Grand Total for Daily Detailed Turnover:				20,135	0.00