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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/05/2020

TO DATE : 27/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R2030 Bond Future

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	14	0.00
2030 On 06/08/2020	Bond Future		Buy	14	0.00
2030 On 06/08/2020	Bond Future		Sell	16	0.00
2030 On 06/08/2020	Bond Future		Buy	16	0.00
2030 On 06/08/2020	Bond Future		Sell	42	0.00
2030 On 06/08/2020	Bond Future		Buy	42	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future		Sell	12	0.00
2032 On 06/08/2020	Bond Future		Buy	12	0.00
2032 On 06/08/2020	Bond Future		Sell	33	0.00
2032 On 06/08/2020	Bond Future		Buy	33	0.00
2032 On 06/08/2020	Bond Future		Sell	38	0.00

2032 On 06/08/2020	Bond Future	Buy	38	0.00
2032 On 06/08/2020	Bond Future	Sell	69	0.00
2032 On 06/08/2020	Bond Future	Buy	69	0.00
2032 On 06/08/2020	Bond Future	Sell	117	0.00
2032 On 06/08/2020	Bond Future	Buy	117	0.00
2032 On 06/08/2020	Bond Future	Sell	176	0.00
2032 On 06/08/2020	Bond Future	Buy	176	0.00
2032 On 06/08/2020	Bond Future	Sell	445	0.00
2032 On 06/08/2020	Bond Future	Buy	445	0.00

R2037 Bond Future

2037 On 06/08/2020	Bond Future	Buy	230	0.00
2037 On 06/08/2020	Bond Future	Sell	230	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Sell	11	0.00
2040 On 06/08/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Sell	20	0.00
2040 On 06/08/2020	Bond Future	Buy	20	0.00
2040 On 06/08/2020	Bond Future	Sell	31	0.00
2040 On 06/08/2020	Bond Future	Buy	31	0.00
2040 On 06/08/2020	Bond Future	Sell	31	0.00
2040 On 06/08/2020	Bond Future	Buy	31	0.00
2040 On 06/08/2020	Bond Future	Buy	31	0.00
2040 On 06/08/2020	Bond Future	Sell	31	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Sell	6	0.00
R248 On 06/08/2020	Bond Future	Buy	6	0.00
R248 On 06/08/2020	Bond Future	Sell	18	0.00
R248 On 06/08/2020	Bond Future	Buy	18	0.00
R248 On 06/08/2020	Bond Future	Sell	19	0.00
R248 On 06/08/2020	Bond Future	Buy	19	0.00
R248 On 06/08/2020	Bond Future	Sell	22	0.00
R248 On 06/08/2020	Bond Future	Buy	22	0.00
R248 On 06/08/2020	Bond Future	Sell	28	0.00
R248 On 06/08/2020	Bond Future	Buy	28	0.00
R248 On 06/08/2020	Bond Future	Sell	66	0.00
R248 On 06/08/2020	Bond Future	Buy	66	0.00
R248 On 06/08/2020	Bond Future	Sell	79	0.00
R248 On 06/08/2020	Bond Future	Buy	79	0.00
R248 On 06/08/2020	Bond Future	Buy	238	0.00
R248 On 06/08/2020	Bond Future	Sell	238	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Sell	1	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/08/2020	Bond Future		Buy	1	0.00
R213 Bond Future					
R213 On 06/08/2020	Bond Future		Sell	3	0.00
R213 On 06/08/2020	Bond Future		Buy	3	0.00
R214 Bond Future					
R214 On 06/08/2020	Bond Future		Sell	24	0.00
R214 On 06/08/2020	Bond Future		Buy	24	0.00
Grand Total for Daily Detailed Turnover:				1,832	0.00