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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/06/2020

TO DATE : 23/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Jibar Tradeable Future					
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	25	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	25	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	25	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	25	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	25	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	25	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Sell	7	0.00
R186 On 06/08/2020	Bond Future		Buy	7	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	16	0.00

R186 On 06/08/2020	Bond Future	Buy	16	0.00
R186 On 06/08/2020	Bond Future	Buy	16	0.00
R186 On 06/08/2020	Bond Future	Sell	16	0.00
R186 On 06/08/2020	Bond Future	Sell	18	0.00
R186 On 06/08/2020	Bond Future	Buy	18	0.00
R186 On 06/08/2020	Bond Future	Sell	49	0.00
R186 On 06/08/2020	Bond Future	Buy	49	0.00
R186 On 06/08/2020	Bond Future	Sell	95	0.00
R186 On 06/08/2020	Bond Future	Buy	95	0.00
R186 On 06/08/2020	Bond Future	Sell	917	0.00
R186 On 06/08/2020	Bond Future	Buy	917	0.00
R186 On 06/08/2020	Bond Future	Sell	1,061	0.00
R186 On 06/08/2020	Bond Future	Buy	1,061	0.00
R186 On 06/08/2020	Bond Future	Buy	2,350	0.00
R186 On 06/08/2020	Bond Future	Sell	2,350	0.00

R2030 Bond Future

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	Sell	31	0.00
2030 On 06/08/2020	Bond Future	Buy	31	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Sell	7	0.00
2032 On 06/08/2020	Bond Future	Buy	7	0.00
2032 On 06/08/2020	Bond Future	Sell	650	0.00
2032 On 06/08/2020	Bond Future	Buy	650	0.00
2032 On 06/08/2020	Bond Future	Sell	1,343	0.00
2032 On 06/08/2020	Bond Future	Buy	1,343	0.00
2032 On 06/08/2020	Bond Future	Sell	2,000	0.00
2032 On 06/08/2020	Bond Future	Buy	2,000	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	5	0.00
R035 On 06/08/2020	Bond Future	Buy	5	0.00
R035 On 06/08/2020	Bond Future	Buy	239	0.00
R035 On 06/08/2020	Bond Future	Sell	239	0.00
R035 On 06/08/2020	Bond Future	Sell	500	0.00
R035 On 06/08/2020	Bond Future	Buy	500	0.00
R035 On 06/08/2020	Bond Future	Buy	694	0.00
R035 On 06/08/2020	Bond Future	Sell	694	0.00
R035 On 06/08/2020	Bond Future	Sell	933	0.00
R035 On 06/08/2020	Bond Future	Buy	933	0.00
R035 On 06/08/2020	Bond Future	Sell	995	0.00
R035 On 06/08/2020	Bond Future	Buy	995	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/08/2020	Bond Future		Sell	1,500	0.00
R035 On 06/08/2020	Bond Future		Buy	1,500	0.00
R2044 Bond Future					
2044 On 06/08/2020	Bond Future		Sell	3	0.00
2044 On 06/08/2020	Bond Future		Buy	3	0.00
2044 On 06/08/2020	Bond Future		Buy	3	0.00
2044 On 06/08/2020	Bond Future		Sell	3	0.00
R2048 Bond Future					
R248 On 06/08/2020	Bond Future		Sell	7	0.00
R248 On 06/08/2020	Bond Future		Buy	7	0.00
R248 On 06/08/2020	Bond Future		Buy	12	0.00
R248 On 06/08/2020	Bond Future		Sell	12	0.00
R248 On 06/08/2020	Bond Future		Buy	20	0.00
R248 On 06/08/2020	Bond Future		Sell	20	0.00
R248 On 06/08/2020	Bond Future		Sell	20	0.00
R248 On 06/08/2020	Bond Future		Buy	20	0.00
R248 On 06/08/2020	Bond Future		Buy	25	0.00
R248 On 06/08/2020	Bond Future		Sell	25	0.00
R248 On 06/08/2020	Bond Future		Buy	39	0.00
R248 On 06/08/2020	Bond Future		Sell	39	0.00
R248 On 06/08/2020	Bond Future		Buy	457	0.00
R248 On 06/08/2020	Bond Future		Sell	457	0.00
R248 On 06/08/2020	Bond Future		Sell	533	0.00
R248 On 06/08/2020	Bond Future		Buy	533	0.00
R248 On 06/08/2020	Bond Future		Buy	3,350	0.00
R248 On 06/08/2020	Bond Future		Sell	3,350	0.00
Grand Total for Daily Detailed Turnover:				18,012	0.00