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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/07/2020

TO DATE : 01/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/08/2020	Bond Future		Buy	210	0.00
2025 On 06/08/2020	Bond Future		Sell	210	0.00
<b>I2038 Bond Future</b>					
2038 On 06/08/2020	Bond Future		Buy	93	0.00
2038 On 06/08/2020	Bond Future		Sell	93	0.00
<b>I2050 Bond Future</b>					
2050 On 06/08/2020	Bond Future		Buy	17	0.00
2050 On 06/08/2020	Bond Future		Sell	17	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020	Bond Future		Buy	129	0.00

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R186 On 06/08/2020	Bond Future	Sell	129	0.00
<b>R202 Bond Future</b>				
R202 On 06/08/2020	Bond Future	Sell	47	0.00
R202 On 06/08/2020	Bond Future	Buy	47	0.00
R202 On 06/08/2020	Bond Future	Buy	388	0.00
R202 On 06/08/2020	Bond Future	Sell	388	0.00
<b>R2030 Bond Future</b>				
2030 On 06/08/2020	Bond Future	Buy	175	0.00
2030 On 06/08/2020	Bond Future	Sell	175	0.00
2030 On 05/11/2020	Bond Future	Buy	500	0.00
2030 On 05/11/2020	Bond Future	Sell	500	0.00
2030 On 05/11/2020	Bond Future	Sell	500	0.00
2030 On 05/11/2020	Bond Future	Buy	500	0.00
<b>R2032 Bond Future</b>				
2032 On 06/08/2020	Bond Future	Buy	43	0.00
2032 On 06/08/2020	Bond Future	Sell	43	0.00
<b>R2037 Bond Future</b>				
2037 On 06/08/2020	Bond Future	Buy	2,000	0.00
2037 On 06/08/2020	Bond Future	Sell	2,000	0.00
<b>R214 Bond Future</b>				
R214 On 06/08/2020	Bond Future	Sell	43	0.00
R214 On 06/08/2020	Bond Future	Buy	43	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>4,145</b>	<b>0.00</b>