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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/07/2020

TO DATE : 07/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 06/08/2020			Sell	45	0.00
2038 On 06/08/2020			Buy	45	0.00
I2046 Bond Future					
2046 On 06/08/2020			Sell	13	0.00
2046 On 06/08/2020			Buy	13	0.00
R186 Bond Future					
R186 On 06/08/2020			Buy	30	0.00
R186 On 06/08/2020			Sell	30	0.00
R186 On 06/08/2020			Sell	30	0.00
R186 On 06/08/2020			Buy	30	0.00
R186 On 06/08/2020			Sell	181	0.00

R186 On 06/08/2020	Bond Future	Buy	181	0.00
R186 On 06/08/2020	Bond Future	Sell	1,080	0.00
R186 On 06/08/2020	Bond Future	Buy	1,080	0.00
R186 On 06/08/2020	Bond Future	Buy	1,261	0.00
R186 On 06/08/2020	Bond Future	Sell	1,261	0.00
R186 On 06/08/2020	Bond Future	Buy	2,571	0.00
R186 On 06/08/2020	Bond Future	Sell	2,571	0.00
R186 On 06/08/2020	Bond Future	Sell	2,571	0.00
R186 On 06/08/2020	Bond Future	Buy	2,571	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Sell	5	0.00
R023 On 06/08/2020	Bond Future	Buy	5	0.00
R023 On 06/08/2020	Bond Future	Sell	27	0.00
R023 On 06/08/2020	Bond Future	Buy	27	0.00
R023 On 06/08/2020	Bond Future	Sell	27	0.00
R023 On 06/08/2020	Bond Future	Buy	27	0.00
R023 On 06/08/2020	Bond Future	Sell	40	0.00
R023 On 06/08/2020	Bond Future	Buy	40	0.00
R023 On 06/08/2020	Bond Future	Sell	75	0.00
R023 On 06/08/2020	Bond Future	Buy	75	0.00
R023 On 06/08/2020	Bond Future	Sell	120	0.00
R023 On 06/08/2020	Bond Future	Buy	120	0.00
R023 On 06/08/2020	Bond Future	Sell	294	0.00
R023 On 06/08/2020	Bond Future	Buy	294	0.00
R023 On 06/08/2020	Bond Future	Sell	5,243	0.00
R023 On 06/08/2020	Bond Future	Buy	5,243	0.00
R023 On 06/08/2020	Bond Future	Buy	5,243	0.00
R023 On 06/08/2020	Bond Future	Sell	5,243	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	8	0.00
2030 On 06/08/2020	Bond Future	Sell	8	0.00
2030 On 06/08/2020	Bond Future	Buy	38	0.00
2030 On 06/08/2020	Bond Future	Sell	38	0.00
2030 On 06/08/2020	Bond Future	Buy	45	0.00
2030 On 06/08/2020	Bond Future	Sell	45	0.00
2030 On 06/08/2020	Bond Future	Sell	45	0.00
2030 On 06/08/2020	Bond Future	Buy	45	0.00
2030 On 06/08/2020	Bond Future	Buy	46	0.00
2030 On 06/08/2020	Bond Future	Sell	46	0.00
2030 On 06/08/2020	Bond Future	Sell	46	0.00
2030 On 06/08/2020	Bond Future	Buy	46	0.00
2030 On 06/08/2020	Bond Future	Sell	46	0.00
2030 On 06/08/2020	Bond Future	Buy	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020	Bond Future		Sell	192	0.00
2030 On 06/08/2020	Bond Future		Buy	192	0.00
2030 On 06/08/2020	Bond Future		Buy	192	0.00
2030 On 06/08/2020	Bond Future		Sell	192	0.00
2030 On 06/08/2020	Bond Future		Sell	256	0.00
2030 On 06/08/2020	Bond Future		Buy	256	0.00
2030 On 06/08/2020	Bond Future		Sell	1,317	0.00
2030 On 06/08/2020	Bond Future		Buy	1,317	0.00
2030 On 06/08/2020	Bond Future		Sell	1,573	0.00
2030 On 06/08/2020	Bond Future		Buy	1,573	0.00
R2032 Bond Future					
2032 On 06/08/2020	Bond Future		Buy	9	0.00
2032 On 06/08/2020	Bond Future		Sell	9	0.00
2032 On 06/08/2020	Bond Future		Sell	19	0.00
2032 On 06/08/2020	Bond Future		Buy	19	0.00
2032 On 06/08/2020	Bond Future		Buy	19	0.00
2032 On 06/08/2020	Bond Future		Sell	19	0.00
2032 On 06/08/2020	Bond Future		Buy	42	0.00
2032 On 06/08/2020	Bond Future		Sell	42	0.00
2032 On 06/08/2020	Bond Future		Sell	51	0.00
2032 On 06/08/2020	Bond Future		Buy	51	0.00
2032 On 06/08/2020	Bond Future		Sell	265	0.00
2032 On 06/08/2020	Bond Future		Buy	265	0.00
2032 On 06/08/2020	Bond Future		Sell	1,370	0.00
2032 On 06/08/2020	Bond Future		Buy	1,370	0.00
2032 On 06/08/2020	Bond Future		Buy	1,635	0.00
2032 On 06/08/2020	Bond Future		Sell	1,635	0.00
R2035 Bond Future					
R035 On 06/08/2020	Bond Future		Buy	30	0.00
R035 On 06/08/2020	Bond Future		Sell	30	0.00
R035 On 06/08/2020	Bond Future		Buy	33	0.00
R035 On 06/08/2020	Bond Future		Sell	33	0.00
R035 On 06/08/2020	Bond Future		Buy	73	0.00
R035 On 06/08/2020	Bond Future		Sell	73	0.00
R035 On 06/08/2020	Bond Future		Buy	102	0.00
R035 On 06/08/2020	Bond Future		Sell	102	0.00
R035 On 06/08/2020	Bond Future		Buy	138	0.00
R035 On 06/08/2020	Bond Future		Sell	138	0.00

R035 On 06/08/2020	Bond Future	Sell	190	0.00
R035 On 06/08/2020	Bond Future	Buy	190	0.00
R035 On 06/08/2020	Bond Future	Buy	201	0.00
R035 On 06/08/2020	Bond Future	Sell	201	0.00
R035 On 06/08/2020	Bond Future	Buy	254	0.00
R035 On 06/08/2020	Bond Future	Sell	254	0.00
R035 On 06/08/2020	Bond Future	Buy	288	0.00
R035 On 06/08/2020	Bond Future	Sell	288	0.00
R035 On 06/08/2020	Bond Future	Sell	960	0.00
R035 On 06/08/2020	Bond Future	Buy	960	0.00
R035 On 06/08/2020	Bond Future	Sell	1,119	0.00
R035 On 06/08/2020	Bond Future	Buy	1,119	0.00
R035 On 06/08/2020	Bond Future	Buy	1,150	0.00
R035 On 06/08/2020	Bond Future	Sell	1,150	0.00

R2037 Bond Future

2037 On 06/08/2020	Bond Future	Sell	131	0.00
2037 On 06/08/2020	Bond Future	Buy	131	0.00
2037 On 06/08/2020	Bond Future	Buy	192	0.00
2037 On 06/08/2020	Bond Future	Sell	192	0.00
2037 On 06/08/2020	Bond Future	Sell	670	0.00
2037 On 06/08/2020	Bond Future	Buy	670	0.00
2037 On 06/08/2020	Bond Future	Sell	801	0.00
2037 On 06/08/2020	Bond Future	Buy	801	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Sell	57	0.00
2040 On 06/08/2020	Bond Future	Buy	57	0.00
2040 On 06/08/2020	Bond Future	Sell	290	0.00
2040 On 06/08/2020	Bond Future	Buy	290	0.00
2040 On 06/08/2020	Bond Future	Sell	347	0.00
2040 On 06/08/2020	Bond Future	Buy	347	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	3	0.00
2044 On 06/08/2020	Bond Future	Sell	3	0.00
2044 On 06/08/2020	Bond Future	Buy	13	0.00
2044 On 06/08/2020	Bond Future	Sell	13	0.00
2044 On 06/08/2020	Bond Future	Sell	14	0.00
2044 On 06/08/2020	Bond Future	Buy	14	0.00
2044 On 06/08/2020	Bond Future	Buy	15	0.00
2044 On 06/08/2020	Bond Future	Sell	15	0.00
2044 On 06/08/2020	Bond Future	Sell	68	0.00
2044 On 06/08/2020	Bond Future	Buy	68	0.00
2044 On 06/08/2020	Bond Future	Buy	82	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020	Bond Future		Sell	82	0.00
2044 On 06/08/2020	Bond Future		Buy	206	0.00
2044 On 06/08/2020	Bond Future		Sell	206	0.00
2044 On 06/08/2020	Bond Future		Buy	344	0.00
2044 On 06/08/2020	Bond Future		Sell	344	0.00
2044 On 06/08/2020	Bond Future		Sell	581	0.00
2044 On 06/08/2020	Bond Future		Buy	581	0.00
R2048 Bond Future					
R248 On 06/08/2020	Bond Future		Buy	14	0.00
R248 On 06/08/2020	Bond Future		Sell	14	0.00
R248 On 06/08/2020	Bond Future		Sell	70	0.00
R248 On 06/08/2020	Bond Future		Buy	70	0.00
R248 On 06/08/2020	Bond Future		Sell	71	0.00
R248 On 06/08/2020	Bond Future		Buy	71	0.00
R248 On 06/08/2020	Bond Future		Buy	84	0.00
R248 On 06/08/2020	Bond Future		Sell	84	0.00
R248 On 06/08/2020	Bond Future		Sell	119	0.00
R248 On 06/08/2020	Bond Future		Buy	119	0.00
R248 On 06/08/2020	Bond Future		Sell	305	0.00
R248 On 06/08/2020	Bond Future		Buy	305	0.00
R248 On 06/08/2020	Bond Future		Sell	495	0.00
R248 On 06/08/2020	Bond Future		Buy	495	0.00
R209 Bond Future					
R209 On 06/08/2020	Bond Future		Buy	10	0.00
R209 On 06/08/2020	Bond Future		Sell	10	0.00
R209 On 06/08/2020	Bond Future		Buy	10	0.00
R209 On 06/08/2020	Bond Future		Sell	10	0.00
R213 Bond Future					
R213 On 06/08/2020	Bond Future		Buy	8	0.00
R213 On 06/08/2020	Bond Future		Sell	8	0.00
R213 On 06/08/2020	Bond Future		Buy	43	0.00
R213 On 06/08/2020	Bond Future		Sell	43	0.00
R213 On 06/08/2020	Bond Future		Buy	51	0.00
R213 On 06/08/2020	Bond Future		Sell	51	0.00
Grand Total for Daily Detailed Turnover:				35,702	0.00