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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 08/07/2020

TO DATE : 08/07/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**All Bond Index**

ALBI On 06/08/2020	Index Future		Sell	1	0.00
ALBI On 06/08/2020	Index Future		Buy	1	0.00
ALBI On 06/08/2020	Index Future		Buy	1	0.00
ALBI On 06/08/2020	Index Future		Sell	1	0.00

**R186 Bond Future**

R186 On 06/08/2020	Bond Future		Buy	14	0.00
R186 On 06/08/2020	Bond Future		Sell	14	0.00
R186 On 06/08/2020	Bond Future		Sell	14	0.00
R186 On 06/08/2020	Bond Future		Buy	14	0.00
R186 On 06/08/2020	Bond Future		Sell	20	0.00
R186 On 06/08/2020	Bond Future		Buy	20	0.00
R186 On 06/08/2020	Bond Future		Buy	20	0.00

R186 On 06/08/2020	Bond Future	Sell	20	0.00
R186 On 06/08/2020	Bond Future	Sell	171	0.00
R186 On 06/08/2020	Bond Future	Buy	171	0.00
R186 On 06/08/2020	Bond Future	Sell	1,103	0.00
R186 On 06/08/2020	Bond Future	Buy	1,103	0.00
R186 On 06/08/2020	Bond Future	Sell	1,274	0.00
R186 On 06/08/2020	Bond Future	Buy	1,274	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 06/08/2020	Bond Future	Buy	3	0.00
2030 On 06/08/2020	Bond Future	Sell	3	0.00
2030 On 06/08/2020	Bond Future	Sell	5	0.00
2030 On 06/08/2020	Bond Future	Buy	5	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	100	0.00
2030 On 06/08/2020	Bond Future	Sell	100	0.00
2030 On 06/08/2020	Bond Future	Sell	100	0.00
2030 On 06/08/2020	Bond Future	Buy	100	0.00
2030 On 06/08/2020	Bond Future	Sell	247	0.00
2030 On 06/08/2020	Bond Future	Buy	247	0.00
2030 On 06/08/2020	Bond Future	Sell	1,330	0.00
2030 On 06/08/2020	Bond Future	Buy	1,330	0.00
2030 On 06/08/2020	Bond Future	Sell	1,577	0.00
2030 On 06/08/2020	Bond Future	Buy	1,577	0.00

**R2032 Bond Future**

2032 On 06/08/2020	Bond Future	Sell	256	0.00
2032 On 06/08/2020	Bond Future	Buy	256	0.00
2032 On 06/08/2020	Bond Future	Sell	1,393	0.00
2032 On 06/08/2020	Bond Future	Buy	1,393	0.00
2032 On 06/08/2020	Bond Future	Sell	1,649	0.00
2032 On 06/08/2020	Bond Future	Buy	1,649	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future	Sell	181	0.00
R035 On 06/08/2020	Bond Future	Buy	181	0.00
R035 On 06/08/2020	Bond Future	Buy	983	0.00
R035 On 06/08/2020	Bond Future	Sell	983	0.00
R035 On 06/08/2020	Bond Future	Sell	1,164	0.00
R035 On 06/08/2020	Bond Future	Buy	1,164	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
<b>R2037 Bond Future</b>						
2037 On 06/08/2020			Bond Future	Sell	10	0.00
2037 On 06/08/2020			Bond Future	Buy	10	0.00
2037 On 06/08/2020			Bond Future	Sell	10	0.00
2037 On 06/08/2020			Bond Future	Buy	10	0.00
2037 On 06/08/2020			Bond Future	Sell	52	0.00
2037 On 06/08/2020			Bond Future	Buy	52	0.00
2037 On 06/08/2020			Bond Future	Buy	52	0.00
2037 On 06/08/2020			Bond Future	Sell	52	0.00
2037 On 06/08/2020			Bond Future	Buy	122	0.00
2037 On 06/08/2020			Bond Future	Sell	122	0.00
2037 On 06/08/2020			Bond Future	Sell	686	0.00
2037 On 06/08/2020			Bond Future	Buy	686	0.00
2037 On 06/08/2020			Bond Future	Sell	808	0.00
2037 On 06/08/2020			Bond Future	Buy	808	0.00
<b>R2040 Bond Future</b>						
2040 On 06/08/2020			Bond Future	Sell	17	0.00
2040 On 06/08/2020			Bond Future	Buy	17	0.00
2040 On 06/08/2020			Bond Future	Buy	17	0.00
2040 On 06/08/2020			Bond Future	Sell	17	0.00
2040 On 06/08/2020			Bond Future	Buy	57	0.00
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	57	0.00
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	76	0.00
2040 On 06/08/2020			Bond Future	Buy	76	0.00
2040 On 06/08/2020			Bond Future	Buy	76	0.00
2040 On 06/08/2020			Bond Future	Sell	76	0.00
2040 On 06/08/2020			Bond Future	Sell	291	0.00
2040 On 06/08/2020			Bond Future	Buy	291	0.00
2040 On 06/08/2020			Bond Future	Sell	348	0.00
2040 On 06/08/2020			Bond Future	Buy	348	0.00
<b>R2048 Bond Future</b>						
R248 On 06/08/2020			Bond Future	Sell	9	0.00
R248 On 06/08/2020			Bond Future	Buy	9	0.00

R248 On 06/08/2020	Bond Future	Buy	9	0.00
R248 On 06/08/2020	Bond Future	Sell	9	0.00
R248 On 06/08/2020	Bond Future	Sell	88	0.00
R248 On 06/08/2020	Bond Future	Buy	88	0.00
R248 On 06/08/2020	Bond Future	Sell	643	0.00
R248 On 06/08/2020	Bond Future	Buy	643	0.00
R248 On 06/08/2020	Bond Future	Sell	731	0.00
R248 On 06/08/2020	Bond Future	Buy	731	0.00

**R208 Bond Futures**

R208 On 06/08/2020	Bond Future	Buy	12	0.00
R208 On 06/08/2020	Bond Future	Sell	12	0.00
R208 On 06/08/2020	Bond Future	Sell	12	0.00
R208 On 06/08/2020	Bond Future	Buy	12	0.00

**R209 Bond Future**

R209 On 06/08/2020	Bond Future	Buy	94	0.00
R209 On 06/08/2020	Bond Future	Sell	94	0.00
R209 On 06/08/2020	Bond Future	Buy	94	0.00
R209 On 06/08/2020	Bond Future	Sell	94	0.00

**R212 Bond Future**

R212 On 06/08/2020	Bond Future	Buy	36	0.00
R212 On 06/08/2020	Bond Future	Sell	36	0.00
R212 On 06/08/2020	Bond Future	Sell	36	0.00
R212 On 06/08/2020	Bond Future	Buy	36	0.00

**R214 Bond Future**

R214 On 06/08/2020	Bond Future	Sell	73	0.00
R214 On 06/08/2020	Bond Future	Buy	73	0.00
R214 On 06/08/2020	Bond Future	Buy	73	0.00
R214 On 06/08/2020	Bond Future	Sell	73	0.00

**Grand Total for Daily Detailed Turnover: 16,344 0.00**