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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/08/2020

TO DATE : 26/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 Bond Future					
ES42 On 05/11/2020			Sell	130	0.00
ES42 On 05/11/2020			Buy	130	0.00
ES42 On 05/11/2020			Buy	130	0.00
ES42 On 05/11/2020			Sell	130	0.00
I2046 Bond Future					
2046 On 05/11/2020			Buy	537	0.00
2046 On 05/11/2020			Sell	537	0.00
2046 On 05/11/2020			Buy	537	0.00
2046 On 05/11/2020			Sell	537	0.00
R186 Bond Future					
R186 On 05/11/2020			Buy	580	0.00

R186 On 05/11/2020	Bond Future	Sell	580	0.00
R186 On 05/11/2020	Bond Future	Buy	580	0.00
R186 On 05/11/2020	Bond Future	Sell	580	0.00
R2023 Bond Future				
R023 On 05/11/2020	Bond Future	Buy	10	0.00
R023 On 05/11/2020	Bond Future	Sell	10	0.00
R023 On 05/11/2020	Bond Future	Sell	10	0.00
R023 On 05/11/2020	Bond Future	Buy	10	0.00
R2030 Bond Future				
2030 On 05/11/2020	Bond Future	Buy	15	0.00
2030 On 05/11/2020	Bond Future	Sell	15	0.00
2030 On 05/11/2020	Bond Future	Sell	20	0.00
2030 On 05/11/2020	Bond Future	Buy	20	0.00
2030 On 05/11/2020	Bond Future	Buy	22	0.00
2030 On 05/11/2020	Bond Future	Sell	22	0.00
2030 On 05/11/2020	Bond Future	Buy	25	0.00
2030 On 05/11/2020	Bond Future	Sell	25	0.00
2030 On 05/11/2020	Bond Future	Buy	33	0.00
2030 On 05/11/2020	Bond Future	Sell	33	0.00
2030 On 05/11/2020	Bond Future	Buy	50	0.00
2030 On 05/11/2020	Bond Future	Sell	50	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00
2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Buy	54	0.00
2030 On 05/11/2020	Bond Future	Sell	54	0.00
2030 On 05/11/2020	Bond Future	Buy	57	0.00
2030 On 05/11/2020	Bond Future	Sell	57	0.00
2030 On 05/11/2020	Bond Future	Buy	74	0.00
2030 On 05/11/2020	Bond Future	Sell	74	0.00
2030 On 05/11/2020	Bond Future	Buy	195	0.00
2030 On 05/11/2020	Bond Future	Sell	195	0.00
2030 On 05/11/2020	Bond Future	Buy	608	0.00
2030 On 05/11/2020	Bond Future	Sell	608	0.00
2030 On 05/11/2020	Bond Future	Buy	842	0.00
2030 On 05/11/2020	Bond Future	Sell	842	0.00
2030 On 05/11/2020	Bond Future	Buy	1,010	0.00
2030 On 05/11/2020	Bond Future	Sell	1,010	0.00
2030 On 05/11/2020	Bond Future	Buy	1,010	0.00
2030 On 05/11/2020	Bond Future	Sell	1,010	0.00
2030 On 05/11/2020	Bond Future	Sell	1,545	0.00
2030 On 05/11/2020	Bond Future	Buy	1,545	0.00
2030 On 05/11/2020	Bond Future	Buy	1,569	0.00
2030 On 05/11/2020	Bond Future	Sell	1,569	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020	Bond Future		Sell	2,070	0.00
2030 On 05/11/2020	Bond Future		Buy	2,070	0.00
R2032 Bond Future					
2032 On 05/11/2020	Bond Future		Sell	1,250	0.00
2032 On 05/11/2020	Bond Future		Buy	1,250	0.00
2032 On 05/11/2020	Bond Future		Buy	1,250	0.00
2032 On 05/11/2020	Bond Future		Sell	1,250	0.00
R2035 Bond Future					
R035 On 05/11/2020	Bond Future		Buy	140	0.00
R035 On 05/11/2020	Bond Future		Sell	140	0.00
R035 On 05/11/2020	Bond Future		Buy	140	0.00
R035 On 05/11/2020	Bond Future		Sell	140	0.00
R2037 Bond Future					
2037 On 05/11/2020	Bond Future		Sell	950	0.00
2037 On 05/11/2020	Bond Future		Buy	950	0.00
2037 On 05/11/2020	Bond Future		Buy	950	0.00
2037 On 05/11/2020	Bond Future		Sell	950	0.00
R2040 Bond Future					
2040 On 05/11/2020	Bond Future		Buy	730	0.00
2040 On 05/11/2020	Bond Future		Sell	730	0.00
2040 On 05/11/2020	Bond Future		Buy	730	0.00
2040 On 05/11/2020	Bond Future		Sell	730	0.00
R2044 Bond Future					
2044 On 05/11/2020	Bond Future		Buy	210	0.00
2044 On 05/11/2020	Bond Future		Sell	210	0.00
2044 On 05/11/2020	Bond Future		Sell	210	0.00
2044 On 05/11/2020	Bond Future		Buy	210	0.00
R2048 Bond Future					
R248 On 05/11/2020	Bond Future		Buy	50	0.00
R248 On 05/11/2020	Bond Future		Sell	50	0.00
R248 On 05/11/2020	Bond Future		Buy	50	0.00
R248 On 05/11/2020	Bond Future		Sell	50	0.00
R209 Bond Future					

R209 On 05/11/2020	Bond Future	Buy	70	0.00
R209 On 05/11/2020	Bond Future	Sell	70	0.00
R209 On 05/11/2020	Bond Future	Sell	70	0.00
R209 On 05/11/2020	Bond Future	Buy	70	0.00

R213 Bond Future

R213 On 05/11/2020	Bond Future	Sell	29	0.00
R213 On 05/11/2020	Bond Future	Buy	29	0.00
R213 On 05/11/2020	Bond Future	Sell	133	0.00
R213 On 05/11/2020	Bond Future	Buy	133	0.00
R213 On 05/11/2020	Bond Future	Sell	162	0.00
R213 On 05/11/2020	Bond Future	Buy	162	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future	Sell	40	0.00
R214 On 05/11/2020	Bond Future	Buy	40	0.00
R214 On 05/11/2020	Bond Future	Sell	40	0.00
R214 On 05/11/2020	Bond Future	Buy	40	0.00

Grand Total for Daily Detailed Turnover: 18,968 0.00