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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/09/2020

TO DATE : 14/09/2020

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

ALBI On 05/11/2020	Index Future		Sell	17	0.00
ALBI On 05/11/2020	Index Future		Buy	17	0.00
ALBI On 05/11/2020	Index Future		Sell	17	0.00
ALBI On 05/11/2020	Index Future		Buy	17	0.00
ALBI On 05/11/2020	Index Future		Sell	17	0.00
ALBI On 05/11/2020	Index Future		Buy	17	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future		Sell	6	0.00
R186 On 05/11/2020	Bond Future		Buy	6	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00

R186 On 05/11/2020	Bond Future	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Buy	12	0.00
R186 On 05/11/2020	Bond Future	Sell	12	0.00
R186 On 05/11/2020	Bond Future	Sell	12	0.00
R186 On 05/11/2020	Bond Future	Buy	12	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Sell	17	0.00
R186 On 05/11/2020	Bond Future	Buy	17	0.00
R186 On 05/11/2020	Bond Future	Sell	23	0.00
R186 On 05/11/2020	Bond Future	Buy	23	0.00
R186 On 05/11/2020	Bond Future	Sell	30	0.00
R186 On 05/11/2020	Bond Future	Buy	30	0.00
R186 On 05/11/2020	Bond Future	Sell	40	0.00
R186 On 05/11/2020	Bond Future	Buy	40	0.00
R186 On 05/11/2020	Bond Future	Sell	53	0.00
R186 On 05/11/2020	Bond Future	Buy	53	0.00
R186 On 05/11/2020	Bond Future	Buy	58	0.00
R186 On 05/11/2020	Bond Future	Sell	58	0.00
R186 On 05/11/2020	Bond Future	Sell	61	0.00
R186 On 05/11/2020	Bond Future	Buy	61	0.00
R186 On 05/11/2020	Bond Future	Sell	63	0.00
R186 On 05/11/2020	Bond Future	Buy	63	0.00
R186 On 05/11/2020	Bond Future	Sell	102	0.00
R186 On 05/11/2020	Bond Future	Buy	102	0.00
R186 On 05/11/2020	Bond Future	Sell	132	0.00
R186 On 05/11/2020	Bond Future	Buy	132	0.00
R186 On 05/11/2020	Bond Future	Sell	240	0.00
R186 On 05/11/2020	Bond Future	Buy	240	0.00

R197 Bond Future

R197 On 05/11/2020	Bond Future	Sell	34	0.00
R197 On 05/11/2020	Bond Future	Buy	34	0.00
R197 On 05/11/2020	Bond Future	Sell	34	0.00
R197 On 05/11/2020	Bond Future	Buy	34	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00

R2035 Bond Future

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/11/2020	Bond Future			Sell	2	0.00
R035 On 05/11/2020	Bond Future			Buy	2	0.00
R035 On 05/11/2020	Bond Future			Buy	2	0.00
R035 On 05/11/2020	Bond Future			Sell	2	0.00
R2037 Bond Future						
2037 On 05/11/2020	Bond Future			Buy	9	0.00
2037 On 05/11/2020	Bond Future			Sell	9	0.00
2037 On 05/11/2020	Bond Future			Buy	9	0.00
2037 On 05/11/2020	Bond Future			Sell	9	0.00
R2040 Bond Future						
2040 On 05/11/2020	Bond Future			Buy	13	0.00
2040 On 05/11/2020	Bond Future			Sell	13	0.00
2040 On 05/11/2020	Bond Future			Sell	13	0.00
2040 On 05/11/2020	Bond Future			Buy	13	0.00
R2044 Bond Future						
2044 On 05/11/2020	Bond Future			Sell	9	0.00
2044 On 05/11/2020	Bond Future			Buy	9	0.00
2044 On 05/11/2020	Bond Future			Sell	9	0.00
2044 On 05/11/2020	Bond Future			Buy	9	0.00
2044 On 05/11/2020	Bond Future			Sell	30	0.00
2044 On 05/11/2020	Bond Future			Buy	30	0.00
R2048 Bond Future						
R248 On 05/11/2020	Bond Future			Buy	6	0.00
R248 On 05/11/2020	Bond Future			Sell	6	0.00
R248 On 05/11/2020	Bond Future			Buy	6	0.00
R248 On 05/11/2020	Bond Future			Sell	6	0.00
R209 Bond Future						
R209 On 06/05/2021	Bond Future			Buy	325	0.00
R209 On 06/05/2021	Bond Future			Sell	325	0.00
R209 On 06/05/2021	Bond Future			Buy	325	0.00
R209 On 06/05/2021	Bond Future			Sell	325	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00

R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00

R210 Bond Future

R210 On 05/11/2020	Bond Future			Sell	10	0.00
R210 On 05/11/2020	Bond Future			Buy	10	0.00
R210 On 05/11/2020	Bond Future			Sell	21	0.00
R210 On 05/11/2020	Bond Future			Buy	21	0.00
R210 On 05/11/2020	Bond Future			Sell	31	0.00
R210 On 05/11/2020	Bond Future			Buy	31	0.00

Grand Total for Daily Detailed Turnover:

6,840 0.00