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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/10/2020

TO DATE : 02/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
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		Sell	103	0.00
R186 On 05/11/2020	Bond Future		Buy	103	0.00
R2030 Bond Future					
2030 On 05/11/2020	Bond Future		Buy	202	0.00
2030 On 05/11/2020	Bond Future		Sell	202	0.00
2030 On 05/11/2020	Bond Future		Sell	322	0.00
2030 On 05/11/2020	Bond Future		Buy	322	0.00
2030 On 05/11/2020	Bond Future		Sell	875	0.00

2030 On 05/11/2020	Bond Future	Buy	875	0.00
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R2035 Bond Future

R035 On 05/11/2020	Bond Future	Buy	193	0.00
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R035 On 05/11/2020	Bond Future	Sell	193	0.00
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R2040 Bond Future

2040 On 05/11/2020	Bond Future	Buy	9	0.00
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2040 On 05/11/2020	Bond Future	Sell	9	0.00
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2040 On 05/11/2020	Bond Future	Sell	9	0.00
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2040 On 05/11/2020	Bond Future	Buy	9	0.00
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R208 Bond Futures

R208 On 05/11/2020	Bond Future	Buy	142	0.00
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R208 On 05/11/2020	Bond Future	Sell	142	0.00
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R214 Bond Future

R214 On 05/11/2020	Bond Future	Sell	4	0.00
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R214 On 05/11/2020	Bond Future	Buy	4	0.00
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R214 On 05/11/2020	Bond Future	Sell	6	0.00
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R214 On 05/11/2020	Bond Future	Buy	6	0.00
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R214 On 05/11/2020	Bond Future	Sell	8	0.00
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R214 On 05/11/2020	Bond Future	Buy	8	0.00
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R214 On 05/11/2020	Bond Future	Sell	9	0.00
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R214 On 05/11/2020	Bond Future	Buy	9	0.00
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R214 On 05/11/2020	Bond Future	Sell	10	0.00
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R214 On 05/11/2020	Bond Future	Buy	10	0.00
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R214 On 05/11/2020	Bond Future	Sell	10	0.00
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R214 On 05/11/2020	Bond Future	Buy	10	0.00
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R214 On 05/11/2020	Bond Future	Sell	16	0.00
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R214 On 05/11/2020	Bond Future	Buy	16	0.00
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R214 On 05/11/2020	Bond Future	Sell	17	0.00
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R214 On 05/11/2020	Bond Future	Buy	17	0.00
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R214 On 05/11/2020	Bond Future	Sell	20	0.00
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R214 On 05/11/2020	Bond Future	Buy	20	0.00
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R214 On 05/11/2020	Bond Future	Sell	24	0.00
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R214 On 05/11/2020	Bond Future	Buy	24	0.00
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R214 On 05/11/2020	Bond Future	Sell	25	0.00
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R214 On 05/11/2020	Bond Future	Buy	25	0.00
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R214 On 05/11/2020	Bond Future	Sell	28	0.00
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R214 On 05/11/2020	Bond Future	Buy	28	0.00
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R214 On 05/11/2020	Bond Future	Sell	33	0.00
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R214 On 05/11/2020	Bond Future	Buy	33	0.00
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R214 On 05/11/2020	Bond Future	Sell	43	0.00
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R214 On 05/11/2020	Bond Future	Buy	43	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 05/11/2020	Bond Future		Sell	51	0.00
R214 On 05/11/2020	Bond Future		Buy	51	0.00
R214 On 05/11/2020	Bond Future		Sell	97	0.00
R214 On 05/11/2020	Bond Future		Buy	97	0.00
R214 On 05/11/2020	Bond Future		Sell	124	0.00
R214 On 05/11/2020	Bond Future		Buy	124	0.00
R214 On 05/11/2020	Bond Future		Sell	132	0.00
R214 On 05/11/2020	Bond Future		Buy	132	0.00
R214 On 05/11/2020	Bond Future		Sell	139	0.00
R214 On 05/11/2020	Bond Future		Buy	139	0.00
R214 On 05/11/2020	Bond Future		Sell	194	0.00
R214 On 05/11/2020	Bond Future		Buy	194	0.00
R214 On 05/11/2020	Bond Future		Sell	232	0.00
R214 On 05/11/2020	Bond Future		Buy	232	0.00
R214 On 05/11/2020	Bond Future		Sell	301	0.00
R214 On 05/11/2020	Bond Future		Buy	301	0.00
R214 On 05/11/2020	Bond Future		Sell	421	0.00
R214 On 05/11/2020	Bond Future		Buy	421	0.00
R214 On 05/11/2020	Bond Future		Sell	623	0.00
R214 On 05/11/2020	Bond Future		Buy	623	0.00
R214 On 05/11/2020	Bond Future		Sell	638	0.00
R214 On 05/11/2020	Bond Future		Buy	638	0.00
R214 On 05/11/2020	Bond Future		Sell	1,076	0.00
R214 On 05/11/2020	Bond Future		Buy	1,076	0.00
R214 On 05/11/2020	Bond Future		Sell	4,261	0.00
R214 On 05/11/2020	Bond Future		Buy	4,261	0.00
Grand Total for Daily Detailed Turnover:				10,417	0.00