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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/10/2020 **TO DATE : 09/10/2020**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future						
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	10	0.00
R186 On 05/11/2020	Bond Future			Sell	10	0.00
R186 On 05/11/2020	Bond Future			Sell	27	0.00
R186 On 05/11/2020	Bond Future			Buy	27	0.00
R186 On 05/11/2020	Bond Future			Buy	27	0.00
R186 On 05/11/2020	Bond Future			Sell	27	0.00
R2035 Bond Future						
R035 On 05/11/2020	Bond Future			Sell	5	0.00
R035 On 05/11/2020	Bond Future			Buy	5	0.00
R035 On 05/11/2020	Bond Future			Buy	5	0.00

R035 On 05/11/2020	Bond Future	Sell	5	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Buy	18	0.00
2037 On 05/11/2020	Bond Future	Sell	18	0.00
2037 On 05/11/2020	Bond Future	Buy	18	0.00
2037 On 05/11/2020	Bond Future	Sell	18	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Sell	28	0.00
2040 On 05/11/2020	Bond Future	Buy	28	0.00
2040 On 05/11/2020	Bond Future	Buy	28	0.00
2040 On 05/11/2020	Bond Future	Sell	28	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	Buy	19	0.00
2044 On 05/11/2020	Bond Future	Sell	19	0.00
2044 On 05/11/2020	Bond Future	Buy	19	0.00
2044 On 05/11/2020	Bond Future	Sell	19	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Buy	13	0.00
R248 On 05/11/2020	Bond Future	Sell	13	0.00
R248 On 05/11/2020	Bond Future	Sell	13	0.00
R248 On 05/11/2020	Bond Future	Buy	13	0.00
R248 On 05/11/2020	Bond Future	Sell	200	0.00
R248 On 05/11/2020	Bond Future	Buy	200	0.00

Grand Total for Daily Detailed Turnover:	**440**	**0.00**