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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/01/2020

TO DATE : 07/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 06/02/2020	Bond Future		Buy	100	0.00
R186 On 06/02/2020	Bond Future		Sell	100	0.00
R186 On 06/02/2020	Bond Future		Buy	100	0.00
R186 On 06/02/2020	Bond Future		Sell	100	0.00
<b>R2030 Bond Future</b>					
2030 On 06/02/2020	Bond Future		Buy	200	0.00
2030 On 06/02/2020	Bond Future		Sell	200	0.00
2030 On 06/02/2020	Bond Future		Sell	200	0.00
2030 On 06/02/2020	Bond Future		Buy	200	0.00
<b>R2032 Bond Future</b>					
2032 On 06/02/2020	Bond Future		Sell	370	0.00
2032 On 06/02/2020	Bond Future		Buy	370	0.00

2032 On 06/02/2020	Bond Future	Buy	370	0.00
2032 On 06/02/2020	Bond Future	Sell	370	0.00
<b>R2035 Bond Future</b>				
R035 On 06/02/2020	Bond Future	Buy	170	0.00
R035 On 06/02/2020	Bond Future	Sell	170	0.00
R035 On 06/02/2020	Bond Future	Buy	170	0.00
R035 On 06/02/2020	Bond Future	Sell	170	0.00
<b>R2037 Bond Future</b>				
2037 On 06/02/2020	Bond Future	Buy	2,260	0.00
2037 On 06/02/2020	Bond Future	Sell	2,260	0.00
<b>R2040 Bond Future</b>				
2040 On 06/02/2020	Bond Future	Buy	31	0.00
2040 On 06/02/2020	Bond Future	Sell	31	0.00
2040 On 06/02/2020	Bond Future	Buy	55	0.00
2040 On 06/02/2020	Bond Future	Sell	55	0.00
2040 On 06/02/2020	Bond Future	Buy	65	0.00
2040 On 06/02/2020	Bond Future	Sell	65	0.00
2040 On 06/02/2020	Bond Future	Buy	235	0.00
2040 On 06/02/2020	Bond Future	Sell	235	0.00
2040 On 06/02/2020	Bond Future	Buy	478	0.00
2040 On 06/02/2020	Bond Future	Sell	478	0.00
2040 On 06/02/2020	Bond Future	Buy	906	0.00
2040 On 06/02/2020	Bond Future	Sell	906	0.00
2040 On 06/02/2020	Bond Future	Buy	1,513	0.00
2040 On 06/02/2020	Bond Future	Sell	1,513	0.00
2040 On 06/02/2020	Bond Future	Buy	2,677	0.00
2040 On 06/02/2020	Bond Future	Sell	2,677	0.00
2040 On 06/02/2020	Bond Future	Sell	5,960	0.00
2040 On 06/02/2020	Bond Future	Buy	5,960	0.00
<b>R209 Bond Future</b>				
R209 On 06/02/2020	Bond Future	Buy	1,870	0.00
R209 On 06/02/2020	Bond Future	Sell	1,870	0.00
<b>R214 Bond Future</b>				
R214 On 06/02/2020	Bond Future	Sell	300	0.00
R214 On 06/02/2020	Bond Future	Buy	300	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>18,030</b>	<b>0.00</b>