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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/01/2020

TO DATE : 14/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/02/2020			Sell	30	0.00
R186 On 06/02/2020			Buy	30	0.00
R186 On 06/02/2020			Sell	30	0.00
R186 On 06/02/2020			Buy	30	0.00
R186 On 07/05/2020			Buy	140	0.00
R186 On 07/05/2020			Sell	140	0.00
R2023 Bond Future					
R023 On 06/02/2020			Sell	55	0.00
R023 On 06/02/2020			Buy	55	0.00
R023 On 06/02/2020			Sell	295	0.00
R023 On 06/02/2020			Buy	295	0.00
R023 On 06/02/2020			Buy	350	0.00
R023 On 06/02/2020			Sell	350	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	1	0.00
2030 On 06/02/2020	Bond Future	Sell	1	0.00
2030 On 06/02/2020	Bond Future	Buy	2	0.00
2030 On 06/02/2020	Bond Future	Sell	2	0.00
2030 On 06/02/2020	Bond Future	Buy	2	0.00
2030 On 06/02/2020	Bond Future	Sell	2	0.00
2030 On 06/02/2020	Bond Future	Buy	3	0.00
2030 On 06/02/2020	Bond Future	Sell	3	0.00
2030 On 06/02/2020	Bond Future	Sell	32	0.00
2030 On 06/02/2020	Bond Future	Buy	32	0.00
2030 On 06/02/2020	Bond Future	Buy	63	0.00
2030 On 06/02/2020	Bond Future	Sell	63	0.00
2030 On 06/02/2020	Bond Future	Buy	64	0.00
2030 On 06/02/2020	Bond Future	Sell	64	0.00
2030 On 06/02/2020	Bond Future	Buy	358	0.00
2030 On 06/02/2020	Bond Future	Sell	358	0.00
2030 On 06/02/2020	Bond Future	Buy	359	0.00
2030 On 06/02/2020	Bond Future	Sell	359	0.00
2030 On 06/02/2020	Bond Future	Buy	426	0.00
2030 On 06/02/2020	Bond Future	Sell	426	0.00
2030 On 06/02/2020	Bond Future	Buy	426	0.00
2030 On 06/02/2020	Bond Future	Sell	426	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	105	0.00
R035 On 07/05/2020	Bond Future	Sell	105	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Buy	9	0.00
2044 On 06/02/2020	Bond Future	Sell	9	0.00
2044 On 06/02/2020	Bond Future	Sell	102	0.00
2044 On 06/02/2020	Bond Future	Buy	102	0.00
2044 On 06/02/2020	Bond Future	Sell	455	0.00
2044 On 06/02/2020	Bond Future	Buy	455	0.00
2044 On 06/02/2020	Bond Future	Buy	557	0.00
2044 On 06/02/2020	Bond Future	Sell	557	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Sell	2	0.00
R248 On 06/02/2020	Bond Future	Buy	2	0.00
R248 On 06/02/2020	Bond Future	Sell	2	0.00
R248 On 06/02/2020	Bond Future	Buy	2	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 06/02/2020	Bond Future		Buy	203	0.00
R208 On 06/02/2020	Bond Future		Sell	203	0.00
R208 On 06/02/2020	Bond Future		Buy	372	0.00
R208 On 06/02/2020	Bond Future		Sell	372	0.00
R208 On 06/02/2020	Bond Future		Buy	575	0.00
R208 On 06/02/2020	Bond Future		Sell	575	0.00
R214 Bond Future					
R214 On 06/02/2020	Bond Future		Sell	10	0.00
R214 On 06/02/2020	Bond Future		Buy	10	0.00
R214 On 06/02/2020	Bond Future		Buy	10	0.00
R214 On 06/02/2020	Bond Future		Sell	10	0.00
Grand Total for Daily Detailed Turnover:				5,038	0.00