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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/05/2020

TO DATE : 28/05/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	60	0.00
R186 On 06/08/2020	Bond Future		Sell	60	0.00
R186 On 06/08/2020	Bond Future		Sell	60	0.00
R186 On 06/08/2020	Bond Future		Buy	60	0.00
R186 On 06/08/2020	Bond Future		Buy	79	0.00
R186 On 06/08/2020	Bond Future		Sell	79	0.00
R186 On 06/08/2020	Bond Future		Buy	110	0.00

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R186 On 06/08/2020	Bond Future	Sell	110	0.00
R186 On 06/08/2020	Bond Future	Buy	139	0.00
R186 On 06/08/2020	Bond Future	Sell	139	0.00
R186 On 06/08/2020	Bond Future	Buy	151	0.00
R186 On 06/08/2020	Bond Future	Sell	151	0.00
R186 On 06/08/2020	Bond Future	Buy	349	0.00
R186 On 06/08/2020	Bond Future	Sell	349	0.00
R186 On 06/08/2020	Bond Future	Buy	570	0.00
R186 On 06/08/2020	Bond Future	Sell	570	0.00
R186 On 06/08/2020	Bond Future	Buy	680	0.00
R186 On 06/08/2020	Bond Future	Sell	680	0.00
R186 On 06/08/2020	Bond Future	Buy	718	0.00
R186 On 06/08/2020	Bond Future	Sell	718	0.00

**R202 Bond Future**

R202 On 06/08/2020	Bond Future	Buy	28	0.00
R202 On 06/08/2020	Bond Future	Sell	28	0.00
R202 On 06/08/2020	Bond Future	Sell	28	0.00
R202 On 06/08/2020	Bond Future	Buy	28	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future	Buy	1	0.00
2030 On 06/08/2020	Bond Future	Sell	1	0.00
2030 On 06/08/2020	Bond Future	Buy	5	0.00
2030 On 06/08/2020	Bond Future	Sell	5	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Sell	79	0.00
2030 On 06/08/2020	Bond Future	Buy	79	0.00
2030 On 06/08/2020	Bond Future	Sell	135	0.00
2030 On 06/08/2020	Bond Future	Buy	135	0.00
2030 On 06/08/2020	Bond Future	Sell	235	0.00
2030 On 06/08/2020	Bond Future	Buy	235	0.00
2030 On 06/08/2020	Bond Future	Buy	250	0.00
2030 On 06/08/2020	Bond Future	Sell	250	0.00
2030 On 06/08/2020	Bond Future	Sell	309	0.00
2030 On 06/08/2020	Bond Future	Buy	309	0.00
2030 On 06/08/2020	Bond Future	Sell	321	0.00
2030 On 06/08/2020	Bond Future	Buy	321	0.00
2030 On 06/08/2020	Bond Future	Sell	1,079	0.00
2030 On 06/08/2020	Bond Future	Buy	1,079	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	1,320	0.00
2030 On 06/08/2020			Sell	1,320	0.00
2030 On 06/08/2020			Buy	1,570	0.00
2030 On 06/08/2020			Sell	1,570	0.00
<b>R2032 Bond Future</b>					
2032 On 06/08/2020			Buy	1	0.00
2032 On 06/08/2020			Sell	1	0.00
2032 On 06/08/2020			Sell	2	0.00
2032 On 06/08/2020			Buy	2	0.00
2032 On 06/08/2020			Sell	5	0.00
2032 On 06/08/2020			Buy	5	0.00
2032 On 06/08/2020			Sell	8	0.00
2032 On 06/08/2020			Buy	8	0.00
2032 On 06/08/2020			Sell	16	0.00
2032 On 06/08/2020			Buy	16	0.00
2032 On 06/08/2020			Buy	20	0.00
2032 On 06/08/2020			Sell	20	0.00
2032 On 06/08/2020			Sell	21	0.00
2032 On 06/08/2020			Buy	21	0.00
2032 On 06/08/2020			Sell	23	0.00
2032 On 06/08/2020			Buy	23	0.00
2032 On 06/08/2020			Sell	54	0.00
2032 On 06/08/2020			Buy	54	0.00
2032 On 06/08/2020			Sell	62	0.00
2032 On 06/08/2020			Buy	62	0.00
2032 On 06/08/2020			Sell	150	0.00
2032 On 06/08/2020			Buy	150	0.00
2032 On 06/08/2020			Sell	204	0.00
2032 On 06/08/2020			Buy	204	0.00
2032 On 06/08/2020			Sell	229	0.00
2032 On 06/08/2020			Buy	229	0.00
2032 On 06/08/2020			Buy	270	0.00
2032 On 06/08/2020			Sell	270	0.00
2032 On 06/08/2020			Sell	753	0.00
2032 On 06/08/2020			Buy	753	0.00
2032 On 06/08/2020			Buy	1,470	0.00
2032 On 06/08/2020			Sell	1,470	0.00
2032 On 06/08/2020			Sell	1,740	0.00

2032 On 06/08/2020	Bond Future	Buy	1,740	0.00
<b>R2035 Bond Future</b>				
R035 On 06/08/2020	Bond Future	Buy	1	0.00
R035 On 06/08/2020	Bond Future	Sell	1	0.00
R035 On 06/08/2020	Bond Future	Buy	1	0.00
R035 On 06/08/2020	Bond Future	Sell	1	0.00
R035 On 06/08/2020	Bond Future	Buy	7	0.00
R035 On 06/08/2020	Bond Future	Sell	7	0.00
R035 On 06/08/2020	Bond Future	Buy	8	0.00
R035 On 06/08/2020	Bond Future	Sell	8	0.00
R035 On 06/08/2020	Bond Future	Sell	120	0.00
R035 On 06/08/2020	Bond Future	Buy	120	0.00
R035 On 06/08/2020	Bond Future	Sell	157	0.00
R035 On 06/08/2020	Bond Future	Buy	157	0.00
R035 On 06/08/2020	Bond Future	Buy	200	0.00
R035 On 06/08/2020	Bond Future	Sell	200	0.00
R035 On 06/08/2020	Bond Future	Buy	277	0.00
R035 On 06/08/2020	Bond Future	Sell	277	0.00
R035 On 06/08/2020	Bond Future	Sell	1,050	0.00
R035 On 06/08/2020	Bond Future	Buy	1,050	0.00
R035 On 06/08/2020	Bond Future	Buy	1,250	0.00
R035 On 06/08/2020	Bond Future	Sell	1,250	0.00
R035 On 06/08/2020	Bond Future	Sell	3,096	0.00
R035 On 06/08/2020	Bond Future	Buy	3,096	0.00

**R2037 Bond Future**

2037 On 06/08/2020	Bond Future	Buy	4	0.00
2037 On 06/08/2020	Bond Future	Sell	4	0.00
2037 On 06/08/2020	Bond Future	Buy	33	0.00
2037 On 06/08/2020	Bond Future	Sell	33	0.00
2037 On 06/08/2020	Bond Future	Buy	37	0.00
2037 On 06/08/2020	Bond Future	Sell	37	0.00
2037 On 06/08/2020	Bond Future	Buy	130	0.00
2037 On 06/08/2020	Bond Future	Sell	130	0.00
2037 On 06/08/2020	Bond Future	Buy	680	0.00
2037 On 06/08/2020	Bond Future	Sell	680	0.00
2037 On 06/08/2020	Bond Future	Sell	810	0.00
2037 On 06/08/2020	Bond Future	Buy	810	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	1	0.00
2040 On 06/08/2020	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020			Buy	4	0.00
2040 On 06/08/2020			Sell	4	0.00
2040 On 06/08/2020			Sell	5	0.00
2040 On 06/08/2020			Buy	5	0.00
2040 On 06/08/2020			Buy	30	0.00
2040 On 06/08/2020			Sell	30	0.00
2040 On 06/08/2020			Buy	150	0.00
2040 On 06/08/2020			Sell	150	0.00
2040 On 06/08/2020			Buy	180	0.00
2040 On 06/08/2020			Sell	180	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	4	0.00
2044 On 06/08/2020			Sell	4	0.00
2044 On 06/08/2020			Buy	23	0.00
2044 On 06/08/2020			Sell	23	0.00
2044 On 06/08/2020			Buy	28	0.00
2044 On 06/08/2020			Sell	28	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020			Sell	1	0.00
R248 On 06/08/2020			Buy	1	0.00
R248 On 06/08/2020			Buy	2	0.00
R248 On 06/08/2020			Sell	2	0.00
R248 On 06/08/2020			Buy	2	0.00
R248 On 06/08/2020			Sell	2	0.00
R248 On 06/08/2020			Buy	5	0.00
R248 On 06/08/2020			Sell	5	0.00
R248 On 06/08/2020			Buy	8	0.00
R248 On 06/08/2020			Sell	8	0.00
R248 On 06/08/2020			Buy	8	0.00
R248 On 06/08/2020			Sell	8	0.00
R248 On 06/08/2020			Buy	8	0.00
R248 On 06/08/2020			Sell	8	0.00
R248 On 06/08/2020			Sell	11	0.00
R248 On 06/08/2020			Buy	11	0.00
R248 On 06/08/2020			Buy	13	0.00

R248 On 06/08/2020	Bond Future	Sell	13	0.00
R248 On 06/08/2020	Bond Future	Buy	17	0.00
R248 On 06/08/2020	Bond Future	Sell	17	0.00
R248 On 06/08/2020	Bond Future	Buy	20	0.00
R248 On 06/08/2020	Bond Future	Sell	20	0.00
R248 On 06/08/2020	Bond Future	Buy	25	0.00
R248 On 06/08/2020	Bond Future	Sell	25	0.00
R248 On 06/08/2020	Bond Future	Buy	33	0.00
R248 On 06/08/2020	Bond Future	Sell	33	0.00
R248 On 06/08/2020	Bond Future	Sell	39	0.00
R248 On 06/08/2020	Bond Future	Buy	39	0.00
R248 On 06/08/2020	Bond Future	Sell	44	0.00
R248 On 06/08/2020	Bond Future	Buy	44	0.00
R248 On 06/08/2020	Bond Future	Buy	58	0.00
R248 On 06/08/2020	Bond Future	Sell	58	0.00
R248 On 06/08/2020	Bond Future	Buy	67	0.00
R248 On 06/08/2020	Bond Future	Sell	67	0.00
R248 On 06/08/2020	Bond Future	Buy	162	0.00
R248 On 06/08/2020	Bond Future	Sell	162	0.00
R248 On 06/08/2020	Bond Future	Buy	222	0.00
R248 On 06/08/2020	Bond Future	Sell	222	0.00
R248 On 06/08/2020	Bond Future	Sell	229	0.00
R248 On 06/08/2020	Bond Future	Buy	229	0.00
R248 On 06/08/2020	Bond Future	Buy	249	0.00
R248 On 06/08/2020	Bond Future	Sell	249	0.00
R248 On 06/08/2020	Bond Future	Buy	312	0.00
R248 On 06/08/2020	Bond Future	Sell	312	0.00
R248 On 06/08/2020	Bond Future	Buy	823	0.00
R248 On 06/08/2020	Bond Future	Sell	823	0.00

**R209 Bond Future**

R209 On 06/08/2020	Bond Future	Buy	2	0.00
R209 On 06/08/2020	Bond Future	Sell	2	0.00
R209 On 06/08/2020	Bond Future	Buy	11	0.00
R209 On 06/08/2020	Bond Future	Sell	11	0.00
R209 On 06/08/2020	Bond Future	Buy	13	0.00
R209 On 06/08/2020	Bond Future	Sell	13	0.00

**R213 Bond Future**

R213 On 06/08/2020	Bond Future	Buy	1	0.00
R213 On 06/08/2020	Bond Future	Sell	1	0.00
R213 On 06/08/2020	Bond Future	Buy	1	0.00
R213 On 06/08/2020	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 06/08/2020			Buy	16	0.00
R213 On 06/08/2020			Sell	16	0.00
R213 On 06/08/2020			Buy	18	0.00
R213 On 06/08/2020			Sell	18	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2020			Buy	1	0.00
R214 On 06/08/2020			Sell	1	0.00
R214 On 06/08/2020			Buy	3	0.00
R214 On 06/08/2020			Sell	3	0.00
R214 On 06/08/2020			Buy	7	0.00
R214 On 06/08/2020			Sell	7	0.00
R214 On 06/08/2020			Buy	14	0.00
R214 On 06/08/2020			Sell	14	0.00
R214 On 06/08/2020			Buy	16	0.00
R214 On 06/08/2020			Sell	16	0.00
R214 On 06/08/2020			Buy	20	0.00
R214 On 06/08/2020			Sell	20	0.00
R214 On 06/08/2020			Buy	21	0.00
R214 On 06/08/2020			Sell	21	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,128</b>	<b>0.00</b>