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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/07/2020

TO DATE : 03/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 06/08/2020	Bond Future		Sell	11	0.00
2046 On 06/08/2020	Bond Future		Buy	11	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Buy	9	0.00
R186 On 06/08/2020	Bond Future		Sell	9	0.00
R186 On 06/08/2020	Bond Future		Sell	9	0.00
R186 On 06/08/2020	Bond Future		Buy	9	0.00
R2023 Bond Future					
R023 On 06/08/2020	Bond Future		Sell	4	0.00
R023 On 06/08/2020	Bond Future		Buy	4	0.00
R023 On 06/08/2020	Bond Future		Sell	18	0.00

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R023 On 06/08/2020	Bond Future	Buy	18	0.00
R023 On 06/08/2020	Bond Future	Sell	34	0.00
R023 On 06/08/2020	Bond Future	Buy	34	0.00
R023 On 06/08/2020	Bond Future	Sell	133	0.00
R023 On 06/08/2020	Bond Future	Buy	133	0.00
R023 On 06/08/2020	Bond Future	Buy	189	0.00
R023 On 06/08/2020	Bond Future	Sell	189	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Sell	3	0.00
2030 On 06/08/2020	Bond Future	Buy	3	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Sell	2	0.00
2032 On 06/08/2020	Bond Future	Buy	2	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	10	0.00
R035 On 06/08/2020	Bond Future	Buy	10	0.00
R035 On 06/08/2020	Bond Future	Sell	12	0.00
R035 On 06/08/2020	Bond Future	Buy	12	0.00

R2037 Bond Future

2037 On 06/08/2020	Bond Future	Sell	7	0.00
2037 On 06/08/2020	Bond Future	Buy	7	0.00
2037 On 06/08/2020	Bond Future	Sell	37	0.00
2037 On 06/08/2020	Bond Future	Buy	37	0.00
2037 On 06/08/2020	Bond Future	Sell	44	0.00
2037 On 06/08/2020	Bond Future	Buy	44	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Sell	3	0.00
2040 On 06/08/2020	Bond Future	Buy	3	0.00
2040 On 06/08/2020	Bond Future	Buy	3	0.00
2040 On 06/08/2020	Bond Future	Sell	3	0.00
2040 On 06/08/2020	Bond Future	Sell	8	0.00
2040 On 06/08/2020	Bond Future	Buy	8	0.00
2040 On 06/08/2020	Bond Future	Sell	21	0.00
2040 On 06/08/2020	Bond Future	Buy	21	0.00
2040 On 06/08/2020	Bond Future	Sell	29	0.00
2040 On 06/08/2020	Bond Future	Buy	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2044 Bond Future					
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	3	0.00
2044 On 06/08/2020			Buy	3	0.00
2044 On 06/08/2020			Sell	3	0.00
2044 On 06/08/2020			Buy	3	0.00
2044 On 06/08/2020			Sell	3	0.00
2044 On 06/08/2020			Buy	3	0.00
2044 On 06/08/2020			Sell	24	0.00
2044 On 06/08/2020			Buy	24	0.00
2044 On 06/08/2020			Sell	27	0.00
2044 On 06/08/2020			Buy	27	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	2	0.00
R248 On 06/08/2020			Buy	2	0.00
R248 On 06/08/2020			Sell	10	0.00
R248 On 06/08/2020			Buy	10	0.00
R248 On 06/08/2020			Sell	12	0.00
R248 On 06/08/2020			Buy	12	0.00
R212 Bond Future					
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00

R212 On 06/08/2020	Bond Future	Sell	31	0.00
R212 On 06/08/2020	Bond Future	Buy	31	0.00
R212 On 06/08/2020	Bond Future	Buy	31	0.00
R212 On 06/08/2020	Bond Future	Sell	31	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future	Sell	2	0.00
R213 On 06/08/2020	Bond Future	Buy	2	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Buy	7	0.00
R214 On 06/08/2020	Bond Future	Sell	7	0.00
R214 On 06/08/2020	Bond Future	Buy	7	0.00
R214 On 06/08/2020	Bond Future	Sell	7	0.00

Grand Total for Daily Detailed Turnover:

938 0.00