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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/08/2020

TO DATE : 27/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2025 Bond Future				
2025 On 05/11/2020			Sell	17
2025 On 05/11/2020			Buy	17
I2029 Bond Future				
2029 On 05/11/2020			Buy	13
2029 On 05/11/2020			Sell	13
I2038 Bond Future				
2038 On 05/11/2020			Buy	8
2038 On 05/11/2020			Sell	8
R186 Bond Future				
R186 On 05/11/2020			Buy	8

R186 On 05/11/2020	Bond Future	Sell	8	0.00
R186 On 05/11/2020	Bond Future	Buy	9	0.00
R186 On 05/11/2020	Bond Future	Sell	9	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Buy	15	0.00
R186 On 05/11/2020	Bond Future	Sell	15	0.00
R186 On 05/11/2020	Bond Future	Buy	20	0.00
R186 On 05/11/2020	Bond Future	Sell	20	0.00
R186 On 05/11/2020	Bond Future	Buy	23	0.00
R186 On 05/11/2020	Bond Future	Sell	23	0.00
R186 On 05/11/2020	Bond Future	Buy	38	0.00
R186 On 05/11/2020	Bond Future	Sell	38	0.00
R186 On 05/11/2020	Bond Future	Buy	54	0.00
R186 On 05/11/2020	Bond Future	Sell	54	0.00
R186 On 05/11/2020	Bond Future	Buy	54	0.00
R186 On 05/11/2020	Bond Future	Sell	54	0.00
R186 On 05/11/2020	Bond Future	Buy	54	0.00
R186 On 05/11/2020	Bond Future	Sell	54	0.00
R186 On 05/11/2020	Bond Future	Sell	174	0.00
R186 On 05/11/2020	Bond Future	Buy	174	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Sell	6	0.00
R023 On 05/11/2020	Bond Future	Buy	6	0.00
R023 On 05/11/2020	Bond Future	Sell	6	0.00
R023 On 05/11/2020	Bond Future	Buy	6	0.00
R023 On 05/11/2020	Bond Future	Buy	6	0.00
R023 On 05/11/2020	Bond Future	Sell	6	0.00
R023 On 05/11/2020	Bond Future	Buy	6	0.00
R023 On 05/11/2020	Bond Future	Sell	6	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Buy	5	0.00
2030 On 05/11/2020	Bond Future	Sell	5	0.00
2030 On 05/11/2020	Bond Future	Sell	9	0.00
2030 On 05/11/2020	Bond Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020			Bond Future	Buy	9	0.00
2030 On 05/11/2020			Bond Future	Sell	9	0.00
2030 On 05/11/2020			Bond Future	Sell	9	0.00
2030 On 05/11/2020			Bond Future	Buy	9	0.00
2030 On 05/11/2020			Bond Future	Buy	9	0.00
2030 On 05/11/2020			Bond Future	Sell	9	0.00
2030 On 05/11/2020			Bond Future	Buy	12	0.00
2030 On 05/11/2020			Bond Future	Sell	12	0.00
2030 On 05/11/2020			Bond Future	Buy	16	0.00
2030 On 05/11/2020			Bond Future	Sell	16	0.00
2030 On 05/11/2020			Bond Future	Buy	16	0.00
2030 On 05/11/2020			Bond Future	Sell	16	0.00
2030 On 05/11/2020			Bond Future	Buy	18	0.00
2030 On 05/11/2020			Bond Future	Sell	18	0.00
2030 On 05/11/2020			Bond Future	Buy	22	0.00
2030 On 05/11/2020			Bond Future	Sell	22	0.00
2030 On 05/11/2020			Bond Future	Buy	25	0.00
2030 On 05/11/2020			Bond Future	Sell	25	0.00
2030 On 05/11/2020			Bond Future	Buy	41	0.00
2030 On 05/11/2020			Bond Future	Sell	41	0.00
2030 On 05/11/2020			Bond Future	Sell	42	0.00
2030 On 05/11/2020			Bond Future	Buy	42	0.00
2030 On 05/11/2020			Bond Future	Buy	56	0.00
2030 On 05/11/2020			Bond Future	Sell	56	0.00
2030 On 05/11/2020			Bond Future	Buy	83	0.00
2030 On 05/11/2020			Bond Future	Sell	83	0.00
2030 On 05/11/2020			Bond Future	Sell	87	0.00
2030 On 05/11/2020			Bond Future	Buy	87	0.00
2030 On 05/11/2020			Bond Future	Sell	129	0.00
2030 On 05/11/2020			Bond Future	Buy	129	0.00
2030 On 05/11/2020			Bond Future	Buy	181	0.00
2030 On 05/11/2020			Bond Future	Sell	181	0.00
2030 On 05/11/2020			Bond Future	Buy	222	0.00
2030 On 05/11/2020			Bond Future	Sell	222	0.00
2030 On 05/11/2020			Bond Future	Buy	363	0.00
2030 On 05/11/2020			Bond Future	Sell	363	0.00
2030 On 05/11/2020			Bond Future	Sell	1,004	0.00
2030 On 05/11/2020			Bond Future	Buy	1,004	0.00
2030 On 05/11/2020			Bond Future	Buy	12,673	0.00
2030 On 05/11/2020			Bond Future	Sell	12,673	0.00
2030 On 05/11/2020			Bond Future	Sell	12,729	0.00

2030 On 05/11/2020	Bond Future	Buy	12,729	0.00
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R2032 Bond Future

2032 On 05/11/2020	Bond Future	Buy	3	0.00
2032 On 05/11/2020	Bond Future	Sell	3	0.00
2032 On 05/11/2020	Bond Future	Buy	25	0.00
2032 On 05/11/2020	Bond Future	Sell	25	0.00
2032 On 05/11/2020	Bond Future	Buy	25	0.00
2032 On 05/11/2020	Bond Future	Sell	25	0.00
2032 On 05/11/2020	Bond Future	Sell	25	0.00
2032 On 05/11/2020	Bond Future	Buy	25	0.00
2032 On 05/11/2020	Bond Future	Buy	25	0.00
2032 On 05/11/2020	Bond Future	Sell	25	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Sell	4	0.00
R035 On 05/11/2020	Bond Future	Buy	4	0.00
R035 On 05/11/2020	Bond Future	Buy	730	0.00
R035 On 05/11/2020	Bond Future	Sell	730	0.00
R035 On 05/11/2020	Bond Future	Buy	730	0.00
R035 On 05/11/2020	Bond Future	Sell	730	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Buy	9	0.00
2037 On 05/11/2020	Bond Future	Sell	9	0.00
2037 On 05/11/2020	Bond Future	Sell	9	0.00
2037 On 05/11/2020	Bond Future	Buy	9	0.00
2037 On 05/11/2020	Bond Future	Buy	9	0.00
2037 On 05/11/2020	Bond Future	Sell	9	0.00
2037 On 05/11/2020	Bond Future	Sell	9	0.00
2037 On 05/11/2020	Bond Future	Buy	9	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	Sell	4	0.00
2044 On 05/11/2020	Bond Future	Buy	4	0.00
2044 On 05/11/2020	Bond Future	Sell	4	0.00
2044 On 05/11/2020	Bond Future	Buy	4	0.00
2044 On 05/11/2020	Bond Future	Buy	4	0.00
2044 On 05/11/2020	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2020			Sell	4	0.00
2044 On 05/11/2020			Buy	4	0.00
R2048 Bond Future					
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	40	0.00
R248 On 05/11/2020			Buy	40	0.00
R213 Bond Future					
R213 On 05/11/2020			Sell	7	0.00
R213 On 05/11/2020			Buy	7	0.00
R213 On 05/11/2020			Sell	7	0.00
R213 On 05/11/2020			Buy	7	0.00
R213 On 05/11/2020			Buy	7	0.00
R213 On 05/11/2020			Sell	7	0.00
R213 On 05/11/2020			Sell	7	0.00
R213 On 05/11/2020			Buy	7	0.00
R213 On 05/11/2020			Sell	37	0.00
R213 On 05/11/2020			Buy	37	0.00
Grand Total for Daily Detailed Turnover:				30,138	0.00