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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/09/2020

TO DATE : 10/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 05/11/2020			Buy	475	0.00
2038 On 05/11/2020			Sell	475	0.00
I2050 Bond Future					
2050 On 05/11/2020			Buy	40	0.00
2050 On 05/11/2020			Sell	40	0.00
2050 On 05/11/2020			Sell	564	0.00
2050 On 05/11/2020			Buy	564	0.00
R186 Bond Future					
R186 On 05/11/2020			Buy	17	0.00
R186 On 05/11/2020			Sell	17	0.00
R186 On 05/11/2020			Sell	17	0.00

R186 On 05/11/2020	Bond Future	Buy	17	0.00
R186 On 05/11/2020	Bond Future	Sell	18	0.00
R186 On 05/11/2020	Bond Future	Buy	18	0.00
R186 On 05/11/2020	Bond Future	Buy	18	0.00
R186 On 05/11/2020	Bond Future	Sell	18	0.00
R186 On 05/11/2020	Bond Future	Sell	23	0.00
R186 On 05/11/2020	Bond Future	Buy	23	0.00
R186 On 05/11/2020	Bond Future	Sell	40	0.00
R186 On 05/11/2020	Bond Future	Buy	40	0.00
R186 On 05/11/2020	Bond Future	Buy	51	0.00
R186 On 05/11/2020	Bond Future	Sell	51	0.00
R186 On 05/11/2020	Bond Future	Sell	63	0.00
R186 On 05/11/2020	Bond Future	Buy	63	0.00
R186 On 05/11/2020	Bond Future	Buy	299	0.00
R186 On 05/11/2020	Bond Future	Sell	299	0.00
R186 On 05/11/2020	Bond Future	Sell	500	0.00
R186 On 05/11/2020	Bond Future	Buy	500	0.00
R186 On 05/11/2020	Bond Future	Buy	500	0.00
R186 On 05/11/2020	Bond Future	Sell	500	0.00

R202 Bond Future

R202 On 05/11/2020	Bond Future	Buy	3	0.00
R202 On 05/11/2020	Bond Future	Sell	3	0.00
R202 On 05/11/2020	Bond Future	Buy	3	0.00
R202 On 05/11/2020	Bond Future	Sell	3	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Buy	93	0.00
R023 On 05/11/2020	Bond Future	Sell	93	0.00
R023 On 05/11/2020	Bond Future	Sell	93	0.00
R023 On 05/11/2020	Bond Future	Buy	93	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Buy	50	0.00
2030 On 05/11/2020	Bond Future	Sell	50	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Buy	42	0.00
2032 On 05/11/2020	Bond Future	Sell	42	0.00
2032 On 05/11/2020	Bond Future	Sell	42	0.00
2032 On 05/11/2020	Bond Future	Buy	42	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Buy	2	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 05/11/2020	Bond Future		Sell	2	0.00
2040 On 05/11/2020	Bond Future		Buy	20	0.00
2040 On 05/11/2020	Bond Future		Sell	20	0.00
2040 On 05/11/2020	Bond Future		Buy	22	0.00
2040 On 05/11/2020	Bond Future		Sell	22	0.00
2040 On 05/11/2020	Bond Future		Sell	22	0.00
2040 On 05/11/2020	Bond Future		Buy	22	0.00
R2044 Bond Future					
2044 On 05/11/2020	Bond Future		Buy	7	0.00
2044 On 05/11/2020	Bond Future		Sell	7	0.00
2044 On 05/11/2020	Bond Future		Buy	15	0.00
2044 On 05/11/2020	Bond Future		Sell	15	0.00
2044 On 05/11/2020	Bond Future		Buy	22	0.00
2044 On 05/11/2020	Bond Future		Sell	22	0.00
2044 On 05/11/2020	Bond Future		Sell	22	0.00
2044 On 05/11/2020	Bond Future		Buy	22	0.00
R2048 Bond Future					
R248 On 05/11/2020	Bond Future		Sell	8	0.00
R248 On 05/11/2020	Bond Future		Buy	8	0.00
R248 On 05/11/2020	Bond Future		Sell	8	0.00
R248 On 05/11/2020	Bond Future		Buy	8	0.00
R214 Bond Future					
R214 On 05/11/2020	Bond Future		Buy	1	0.00
R214 On 05/11/2020	Bond Future		Sell	1	0.00
R214 On 05/11/2020	Bond Future		Buy	10	0.00
R214 On 05/11/2020	Bond Future		Sell	10	0.00
R214 On 05/11/2020	Bond Future		Buy	12	0.00
R214 On 05/11/2020	Bond Future		Sell	12	0.00
R214 On 05/11/2020	Bond Future		Buy	13	0.00
R214 On 05/11/2020	Bond Future		Sell	13	0.00
R214 On 05/11/2020	Bond Future		Buy	13	0.00
R214 On 05/11/2020	Bond Future		Sell	13	0.00
R214 On 05/11/2020	Bond Future		Buy	16	0.00
R214 On 05/11/2020	Bond Future		Sell	16	0.00
R214 On 05/11/2020	Bond Future		Buy	19	0.00
R214 On 05/11/2020	Bond Future		Sell	19	0.00
R214 On 05/11/2020	Bond Future		Buy	24	0.00

R214 On 05/11/2020	Bond Future	Sell	24	0.00
R214 On 05/11/2020	Bond Future	Buy	39	0.00
R214 On 05/11/2020	Bond Future	Sell	39	0.00
R214 On 05/11/2020	Bond Future	Buy	47	0.00
R214 On 05/11/2020	Bond Future	Sell	47	0.00
R214 On 05/11/2020	Bond Future	Buy	57	0.00
R214 On 05/11/2020	Bond Future	Sell	57	0.00
R214 On 05/11/2020	Bond Future	Buy	90	0.00
R214 On 05/11/2020	Bond Future	Sell	90	0.00
R214 On 05/11/2020	Bond Future	Buy	125	0.00
R214 On 05/11/2020	Bond Future	Sell	125	0.00
R214 On 05/11/2020	Bond Future	Buy	155	0.00
R214 On 05/11/2020	Bond Future	Sell	155	0.00
R214 On 05/11/2020	Bond Future	Buy	325	0.00
R214 On 05/11/2020	Bond Future	Sell	325	0.00
R214 On 05/11/2020	Bond Future	Sell	342	0.00
R214 On 05/11/2020	Bond Future	Buy	342	0.00
R214 On 05/11/2020	Bond Future	Sell	604	0.00
R214 On 05/11/2020	Bond Future	Buy	604	0.00
Grand Total for Daily Detailed Turnover:			4,991	0.00