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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 15/09/2020

TO DATE : 15/09/2020

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
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**I2038 Bond Future**

2038 On 05/11/2020	Bond Future		Buy	210	0.00
2038 On 05/11/2020	Bond Future		Sell	210	0.00
2038 On 05/11/2020	Bond Future		Sell	210	0.00
2038 On 05/11/2020	Bond Future		Buy	210	0.00

**R186 Bond Future**

R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	20	0.00
R186 On 05/11/2020	Bond Future		Buy	20	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	Buy	28	0.00
R186 On 05/11/2020	Bond Future	Sell	28	0.00
R186 On 05/11/2020	Bond Future	Buy	36	0.00
R186 On 05/11/2020	Bond Future	Sell	36	0.00
R186 On 05/11/2020	Bond Future	Buy	36	0.00
R186 On 05/11/2020	Bond Future	Sell	36	0.00
R186 On 05/11/2020	Bond Future	Sell	38	0.00
R186 On 05/11/2020	Bond Future	Buy	38	0.00
R186 On 05/11/2020	Bond Future	Buy	40	0.00
R186 On 05/11/2020	Bond Future	Sell	40	0.00
R186 On 05/11/2020	Bond Future	Sell	42	0.00
R186 On 05/11/2020	Bond Future	Buy	42	0.00
R186 On 05/11/2020	Bond Future	Buy	63	0.00
R186 On 05/11/2020	Bond Future	Sell	63	0.00
R186 On 05/11/2020	Bond Future	Buy	74	0.00
R186 On 05/11/2020	Bond Future	Sell	74	0.00
R186 On 05/11/2020	Bond Future	Buy	100	0.00
R186 On 05/11/2020	Bond Future	Sell	100	0.00
R186 On 05/11/2020	Bond Future	Buy	164	0.00
R186 On 05/11/2020	Bond Future	Sell	164	0.00
R186 On 05/11/2020	Bond Future	Buy	266	0.00
R186 On 05/11/2020	Bond Future	Sell	266	0.00
R186 On 05/11/2020	Bond Future	Sell	1,000	0.00
R186 On 05/11/2020	Bond Future	Buy	1,000	0.00

**R2023 Bond Future**

R023 On 05/11/2020	Bond Future	Sell	32	0.00
R023 On 05/11/2020	Bond Future	Buy	32	0.00
R023 On 05/11/2020	Bond Future	Sell	32	0.00
R023 On 05/11/2020	Bond Future	Buy	32	0.00

**R2032 Bond Future**

2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00

**R2037 Bond Future**

2037 On 05/11/2020	Bond Future	Sell	145	0.00
2037 On 05/11/2020	Bond Future	Buy	145	0.00

**R209 Bond Future**

R209 On 05/11/2020	Bond Future	Sell	13	0.00
R209 On 05/11/2020	Bond Future	Buy	13	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 05/11/2020	Bond Future		Sell	13	0.00
R209 On 05/11/2020	Bond Future		Buy	13	0.00
<b>R213 Bond Future</b>					
R213 On 05/11/2020	Bond Future		Sell	38	0.00
R213 On 05/11/2020	Bond Future		Buy	38	0.00
R213 On 05/11/2020	Bond Future		Sell	38	0.00
R213 On 05/11/2020	Bond Future		Buy	38	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,705</b>	<b>0.00</b>