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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/09/2020

TO DATE : 22/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/11/2020	Bond Future		Buy	15	0.00
2025 On 05/11/2020	Bond Future		Sell	15	0.00
I2050 Bond Future					
2050 On 05/11/2020	Bond Future		Buy	40	0.00
2050 On 05/11/2020	Bond Future		Sell	40	0.00
R186 Bond Future					
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	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

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R186 On 05/11/2020	Bond Future	Sell	36	0.00
R186 On 05/11/2020	Bond Future	Buy	45	0.00
R186 On 05/11/2020	Bond Future	Sell	45	0.00
R186 On 05/11/2020	Bond Future	Sell	46	0.00
R186 On 05/11/2020	Bond Future	Buy	46	0.00
R186 On 05/11/2020	Bond Future	Sell	56	0.00
R186 On 05/11/2020	Bond Future	Buy	56	0.00
R186 On 05/11/2020	Bond Future	Buy	102	0.00
R186 On 05/11/2020	Bond Future	Sell	102	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Buy	51	0.00
2030 On 05/11/2020	Bond Future	Sell	51	0.00
2030 On 05/11/2020	Bond Future	Sell	53	0.00
2030 On 05/11/2020	Bond Future	Buy	53	0.00
2030 On 05/11/2020	Bond Future	Buy	64	0.00
2030 On 05/11/2020	Bond Future	Sell	64	0.00
2030 On 05/11/2020	Bond Future	Buy	64	0.00
2030 On 05/11/2020	Bond Future	Sell	64	0.00
2030 On 05/11/2020	Bond Future	Buy	70	0.00
2030 On 05/11/2020	Bond Future	Sell	70	0.00
2030 On 05/11/2020	Bond Future	Buy	70	0.00
2030 On 05/11/2020	Bond Future	Sell	70	0.00
2030 On 05/11/2020	Bond Future	Buy	75	0.00
2030 On 05/11/2020	Bond Future	Sell	75	0.00
2030 On 05/11/2020	Bond Future	Buy	77	0.00
2030 On 05/11/2020	Bond Future	Sell	77	0.00
2030 On 05/11/2020	Bond Future	Sell	93	0.00
2030 On 05/11/2020	Bond Future	Buy	93	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Sell	1,350	0.00
R035 On 05/11/2020	Bond Future	Buy	1,350	0.00
R035 On 05/11/2020	Bond Future	Sell	1,350	0.00
R035 On 05/11/2020	Bond Future	Buy	1,350	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Sell	14	0.00
2037 On 05/11/2020	Bond Future	Buy	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/11/2020			Buy	14	0.00
2037 On 05/11/2020			Sell	14	0.00
2037 On 05/11/2020			Sell	16	0.00
2037 On 05/11/2020			Buy	16	0.00
2037 On 05/11/2020			Buy	16	0.00
2037 On 05/11/2020			Sell	16	0.00
2037 On 05/11/2020			Sell	16	0.00
2037 On 05/11/2020			Buy	16	0.00
R2040 Bond Future					
2040 On 05/11/2020			Sell	120	0.00
2040 On 05/11/2020			Buy	120	0.00
2040 On 05/11/2020			Sell	310	0.00
2040 On 05/11/2020			Buy	310	0.00
2040 On 05/11/2020			Sell	430	0.00
2040 On 05/11/2020			Buy	430	0.00
R2044 Bond Future					
2044 On 05/11/2020			Sell	7	0.00
2044 On 05/11/2020			Buy	7	0.00
2044 On 05/11/2020			Buy	7	0.00
2044 On 05/11/2020			Sell	7	0.00
2044 On 05/11/2020			Sell	7	0.00
2044 On 05/11/2020			Buy	7	0.00
2044 On 05/11/2020			Buy	11	0.00
2044 On 05/11/2020			Sell	11	0.00
2044 On 05/11/2020			Sell	11	0.00
2044 On 05/11/2020			Buy	11	0.00
R2048 Bond Future					
R248 On 05/11/2020			Buy	37	0.00
R248 On 05/11/2020			Sell	37	0.00
R248 On 05/11/2020			Buy	48	0.00
R248 On 05/11/2020			Sell	48	0.00
R248 On 05/11/2020			Buy	85	0.00
R248 On 05/11/2020			Sell	85	0.00
R209 Bond Future					

R209 On 05/11/2020	Bond Future	Sell	10	0.00
R209 On 05/11/2020	Bond Future	Buy	10	0.00
R209 On 05/11/2020	Bond Future	Sell	10	0.00
R209 On 05/11/2020	Bond Future	Buy	10	0.00
R209 On 05/11/2020	Bond Future	Buy	16	0.00
R209 On 05/11/2020	Bond Future	Sell	16	0.00
R209 On 05/11/2020	Bond Future	Buy	58	0.00
R209 On 05/11/2020	Bond Future	Sell	58	0.00
R209 On 05/11/2020	Bond Future	Sell	74	0.00
R209 On 05/11/2020	Bond Future	Buy	74	0.00

R213 Bond Future

R213 On 05/11/2020	Bond Future	Buy	36	0.00
R213 On 05/11/2020	Bond Future	Sell	36	0.00
R213 On 05/11/2020	Bond Future	Buy	36	0.00
R213 On 05/11/2020	Bond Future	Sell	36	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future	Buy	4	0.00
R214 On 05/11/2020	Bond Future	Sell	4	0.00
R214 On 05/11/2020	Bond Future	Sell	4	0.00
R214 On 05/11/2020	Bond Future	Buy	4	0.00
R214 On 05/11/2020	Bond Future	Sell	16	0.00
R214 On 05/11/2020	Bond Future	Buy	16	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	Sell	16	0.00
R214 On 05/11/2020	Bond Future	Buy	16	0.00

Grand Total for Daily Detailed Turnover:

5,165 0.00