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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/11/2019

TO DATE : 13/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/02/2020	Index Future		Sell	1	0.00
ALBI On 06/02/2020	Index Future		Buy	1	0.00
Govi Total Return Index					
GOVI On 06/02/2020	GOVI		Buy	16	0.00
GOVI On 06/02/2020	GOVI		Sell	16	0.00
GOVI On 06/02/2020	GOVI		Buy	16	0.00
GOVI On 06/02/2020	GOVI		Sell	16	0.00
I2050 Bond Future					
2050 On 06/02/2020	Bond Future		Buy	58	0.00
2050 On 06/02/2020	Bond Future		Sell	58	0.00
R186 Bond Future					

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Sell	4	0.00
R186 On 06/02/2020	Bond Future		Buy	4	0.00
R186 On 06/02/2020	Bond Future		Sell	5	0.00
R186 On 06/02/2020	Bond Future		Buy	5	0.00
R186 On 06/02/2020	Bond Future		Sell	5	0.00
R186 On 06/02/2020	Bond Future		Buy	5	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	6	0.00
R186 On 06/02/2020	Bond Future		Buy	6	0.00
R186 On 06/02/2020	Bond Future		Sell	8	0.00
R186 On 06/02/2020	Bond Future		Buy	8	0.00
R186 On 06/02/2020	Bond Future		Sell	8	0.00
R186 On 06/02/2020	Bond Future		Buy	8	0.00
R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Buy	10	0.00
R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Buy	10	0.00
R186 On 06/02/2020	Bond Future		Sell	10	0.00
R186 On 06/02/2020	Bond Future		Sell	11	0.00
R186 On 06/02/2020	Bond Future		Buy	11	0.00
R186 On 06/02/2020	Bond Future		Sell	11	0.00
R186 On 06/02/2020	Bond Future		Buy	11	0.00
R186 On 06/02/2020	Bond Future		Sell	12	0.00
R186 On 06/02/2020	Bond Future		Buy	12	0.00
R186 On 06/02/2020	Bond Future		Sell	13	0.00
R186 On 06/02/2020	Bond Future		Buy	13	0.00
R186 On 06/02/2020	Bond Future		Sell	14	0.00
R186 On 06/02/2020	Bond Future		Buy	14	0.00
R186 On 06/02/2020	Bond Future		Sell	16	0.00
R186 On 06/02/2020	Bond Future		Buy	16	0.00
R186 On 06/02/2020	Bond Future		Sell	19	0.00
R186 On 06/02/2020	Bond Future		Buy	19	0.00
R186 On 06/02/2020	Bond Future		Sell	28	0.00
R186 On 06/02/2020	Bond Future		Buy	28	0.00

R186 On 06/02/2020	Bond Future	Sell	29	0.00
R186 On 06/02/2020	Bond Future	Buy	29	0.00
R186 On 06/02/2020	Bond Future	Sell	33	0.00
R186 On 06/02/2020	Bond Future	Buy	33	0.00
R186 On 06/02/2020	Bond Future	Sell	38	0.00
R186 On 06/02/2020	Bond Future	Buy	38	0.00
R186 On 06/02/2020	Bond Future	Sell	41	0.00
R186 On 06/02/2020	Bond Future	Buy	41	0.00
R186 On 06/02/2020	Bond Future	Sell	44	0.00
R186 On 06/02/2020	Bond Future	Buy	44	0.00
R186 On 06/02/2020	Bond Future	Sell	57	0.00
R186 On 06/02/2020	Bond Future	Buy	57	0.00
R186 On 06/02/2020	Bond Future	Sell	684	0.00
R186 On 06/02/2020	Bond Future	Buy	684	0.00
R186 On 06/02/2020	Bond Future	Sell	816	0.00
R186 On 06/02/2020	Bond Future	Buy	816	0.00
R186 On 06/02/2020	Bond Future	Buy	1,987	0.00
R186 On 06/02/2020	Bond Future	Sell	1,987	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	4	0.00
R023 On 07/05/2020	Bond Future	Buy	4	0.00
R023 On 07/05/2020	Bond Future	Sell	6	0.00
R023 On 07/05/2020	Bond Future	Buy	6	0.00
R023 On 07/05/2020	Bond Future	Sell	35	0.00
R023 On 07/05/2020	Bond Future	Buy	35	0.00
R023 On 07/05/2020	Bond Future	Sell	36	0.00
R023 On 07/05/2020	Bond Future	Buy	36	0.00
R023 On 07/05/2020	Bond Future	Sell	39	0.00
R023 On 07/05/2020	Bond Future	Buy	39	0.00
R023 On 07/05/2020	Bond Future	Sell	44	0.00
R023 On 07/05/2020	Bond Future	Buy	44	0.00
R023 On 07/05/2020	Bond Future	Sell	62	0.00
R023 On 07/05/2020	Bond Future	Buy	62	0.00
R023 On 07/05/2020	Bond Future	Sell	70	0.00
R023 On 07/05/2020	Bond Future	Buy	70	0.00
R023 On 07/05/2020	Bond Future	Sell	71	0.00
R023 On 07/05/2020	Bond Future	Buy	71	0.00
R023 On 07/05/2020	Bond Future	Sell	76	0.00
R023 On 07/05/2020	Bond Future	Buy	76	0.00
R023 On 07/05/2020	Bond Future	Sell	190	0.00
R023 On 07/05/2020	Bond Future	Buy	190	0.00
R023 On 07/05/2020	Bond Future	Sell	312	0.00
R023 On 07/05/2020	Bond Future	Buy	312	0.00
R023 On 07/05/2020	Bond Future	Buy	945	0.00
R023 On 07/05/2020	Bond Future	Sell	945	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 06/02/2020			Buy	40	0.00
2030 On 06/02/2020			Buy	40	0.00
2030 On 06/02/2020			Sell	40	0.00
2030 On 06/02/2020			Sell	40	0.00
R2035 Bond Future					
R035 On 06/02/2020			Sell	32	0.00
R035 On 06/02/2020			Buy	32	0.00
R035 On 06/02/2020			Sell	32	0.00
R035 On 06/02/2020			Buy	32	0.00
R2037 Bond Future					
2037 On 06/02/2020			Buy	2	0.00
2037 On 06/02/2020			Sell	2	0.00
R2040 Bond Future					
2040 On 07/05/2020			Buy	2	0.00
2040 On 07/05/2020			Sell	2	0.00
2040 On 07/05/2020			Buy	4	0.00
2040 On 07/05/2020			Sell	4	0.00
2040 On 07/05/2020	10.00	Call	Sell	12	0.00
2040 On 07/05/2020	10.00	Call	Buy	12	0.00
2040 On 07/05/2020	9.50	Call	Buy	12	0.00
2040 On 07/05/2020	9.50	Call	Sell	12	0.00
2040 On 07/05/2020	10.00	Call	Sell	15	0.00
2040 On 07/05/2020	10.00	Call	Buy	15	0.00
2040 On 07/05/2020	9.50	Call	Buy	15	0.00
2040 On 07/05/2020	9.50	Call	Sell	15	0.00
2040 On 07/05/2020			Buy	73	0.00
2040 On 07/05/2020			Sell	73	0.00
2040 On 07/05/2020	10.00	Call	Sell	370	0.00
2040 On 07/05/2020	10.00	Call	Buy	370	0.00
2040 On 07/05/2020	9.50	Call	Buy	370	0.00
2040 On 07/05/2020	9.50	Call	Sell	370	0.00
2040 On 07/05/2020			Buy	440	0.00
2040 On 07/05/2020			Sell	440	0.00
2040 On 07/05/2020			Buy	519	0.00
2040 On 07/05/2020			Sell	519	0.00
2040 On 07/05/2020	10.00	Call	Sell	2,243	0.00

2040 On 07/05/2020	Bond Future	10.00	Call	Buy	2,243	0.00
2040 On 07/05/2020	Bond Future	9.50	Call	Buy	2,243	0.00
2040 On 07/05/2020	Bond Future	9.50	Call	Sell	2,243	0.00
2040 On 07/05/2020	Bond Future	10.00	Call	Sell	2,640	0.00
2040 On 07/05/2020	Bond Future	10.00	Call	Buy	2,640	0.00
2040 On 07/05/2020	Bond Future	9.50	Call	Sell	2,640	0.00
2040 On 07/05/2020	Bond Future	9.50	Call	Buy	2,640	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	8.87	Call	Buy	4	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	4	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	4	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	4	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	4	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	4	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	4	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	4	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	4	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	4	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	6	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	6	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	6	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	6	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	6	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	6	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	6	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	6	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	6	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	6	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	9	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	9	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	9	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	9	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	9	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	9	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	9	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	9	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	9	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	9	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	20	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	20	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	20	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	20	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	20	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	20	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	20	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	20	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	20	0.00
2044 On 06/02/2020	Bond Future			Sell	67	0.00
2044 On 06/02/2020	Bond Future			Buy	67	0.00
2044 On 06/02/2020	Bond Future			Sell	80	0.00
2044 On 06/02/2020	Bond Future			Buy	80	0.00
2044 On 06/02/2020	Bond Future			Sell	196	0.00
2044 On 06/02/2020	Bond Future			Buy	196	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	323	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	323	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	323	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	323	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	323	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	323	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	323	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	323	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	323	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	323	0.00
2044 On 06/02/2020	Bond Future			Sell	343	0.00
2044 On 06/02/2020	Bond Future			Buy	343	0.00
2044 On 06/02/2020	Bond Future			Buy	343	0.00
2044 On 06/02/2020	Bond Future			Sell	343	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	1,453	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	1,453	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	1,453	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	1,453	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	1,453	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	1,453	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	1,453	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	1,453	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	1,453	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	1,453	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	8.87	Call	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	10.02	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	1,815	0.00

2044 On 05/11/2020	Bond Future	9.72	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	9.72	Call	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	11.17	Put	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	1,815	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Sell	1,815	0.00
2044 On 05/11/2020	Bond Future	11.43	Put	Buy	1,815	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future			Buy	1	0.00
R248 On 06/02/2020	Bond Future			Sell	1	0.00
R248 On 06/02/2020	Bond Future			Buy	3	0.00
R248 On 06/02/2020	Bond Future			Sell	3	0.00
R248 On 06/02/2020	Bond Future			Sell	26	0.00
R248 On 06/02/2020	Bond Future			Buy	26	0.00
R248 On 06/02/2020	Bond Future			Sell	31	0.00
R248 On 06/02/2020	Bond Future			Buy	31	0.00
R248 On 06/02/2020	Bond Future			Buy	39	0.00
R248 On 06/02/2020	Bond Future			Sell	39	0.00
R248 On 06/02/2020	Bond Future			Sell	75	0.00
R248 On 06/02/2020	Bond Future			Buy	75	0.00
R248 On 06/02/2020	Bond Future			Sell	132	0.00
R248 On 06/02/2020	Bond Future			Buy	132	0.00
R248 On 06/02/2020	Bond Future			Sell	132	0.00
R248 On 06/02/2020	Bond Future			Buy	132	0.00
R248 On 06/02/2020	Bond Future			Buy	240	0.00
R248 On 06/02/2020	Bond Future			Sell	240	0.00
R248 On 06/02/2020	Bond Future			Buy	283	0.00
R248 On 06/02/2020	Bond Future			Sell	283	0.00

R208 Bond Futures

R208 On 06/02/2020	Bond Future			Sell	10	0.00
R208 On 06/02/2020	Bond Future			Buy	10	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future			Buy	19	0.00
R209 On 06/02/2020	Bond Future			Sell	19	0.00
R209 On 06/02/2020	Bond Future			Buy	19	0.00
R209 On 06/02/2020	Bond Future			Sell	19	0.00
R209 On 06/02/2020	Bond Future			Sell	42	0.00
R209 On 06/02/2020	Bond Future			Buy	42	0.00
R209 On 06/02/2020	Bond Future			Sell	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/02/2020	Bond Future		Buy	51	0.00
R209 On 06/02/2020	Bond Future		Sell	124	0.00
R209 On 06/02/2020	Bond Future		Buy	124	0.00
R209 On 06/02/2020	Bond Future		Sell	217	0.00
R209 On 06/02/2020	Bond Future		Buy	217	0.00
R209 On 06/02/2020	Bond Future		Sell	217	0.00
R209 On 06/02/2020	Bond Future		Buy	217	0.00
R209 On 06/02/2020	Bond Future		Sell	2,000	0.00
R209 On 06/02/2020	Bond Future		Buy	2,000	0.00

R214 Bond Future

R214 On 06/02/2020	Bond Future		Sell	1	0.00
R214 On 06/02/2020	Bond Future		Buy	1	0.00
R214 On 06/02/2020	Bond Future		Sell	3	0.00
R214 On 06/02/2020	Bond Future		Buy	3	0.00
R214 On 06/02/2020	Bond Future		Sell	18	0.00
R214 On 06/02/2020	Bond Future		Buy	18	0.00
R214 On 06/02/2020	Bond Future		Sell	21	0.00
R214 On 06/02/2020	Bond Future		Buy	21	0.00
R214 On 06/02/2020	Bond Future		Sell	22	0.00
R214 On 06/02/2020	Bond Future		Buy	22	0.00
R214 On 06/02/2020	Bond Future		Sell	26	0.00
R214 On 06/02/2020	Bond Future		Buy	26	0.00
R214 On 06/02/2020	Bond Future		Sell	31	0.00
R214 On 06/02/2020	Bond Future		Buy	31	0.00
R214 On 06/02/2020	Bond Future		Sell	63	0.00
R214 On 06/02/2020	Bond Future		Buy	63	0.00
R214 On 06/02/2020	Bond Future		Sell	92	0.00
R214 On 06/02/2020	Bond Future		Buy	92	0.00
R214 On 06/02/2020	Bond Future		Sell	208	0.00
R214 On 06/02/2020	Bond Future		Buy	208	0.00
R214 On 06/02/2020	Bond Future		Sell	485	0.00
R214 On 06/02/2020	Bond Future		Buy	485	0.00

Grand Total for Daily Detailed Turnover:

50,594 0.00