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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/12/2019

TO DATE : 03/12/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 06/02/2020			Sell	95	0.00
2029 On 06/02/2020			Buy	95	0.00
I2038 Bond Future					
2038 On 06/02/2020			Buy	77	0.00
2038 On 06/02/2020			Sell	77	0.00
I2050 Bond Future					
2050 On 06/02/2020			Buy	72	0.00
2050 On 06/02/2020			Sell	72	0.00
R186 Bond Future					
R186 On 06/02/2020			Buy	75	0.00
R186 On 06/02/2020			Sell	75	0.00

R186 On 06/02/2020	Bond Future		Buy	114	0.00
R186 On 06/02/2020	Bond Future		Sell	114	0.00
R186 On 06/02/2020	Bond Future		Sell	250	0.00
R186 On 06/02/2020	Bond Future		Buy	250	0.00
R186 On 06/02/2020	Bond Future		Buy	250	0.00
R186 On 06/02/2020	Bond Future		Sell	250	0.00
R186 On 06/02/2020	Bond Future		Buy	556	0.00
R186 On 06/02/2020	Bond Future		Sell	556	0.00
R186 On 06/02/2020	Bond Future		Sell	670	0.00
R186 On 06/02/2020	Bond Future		Buy	670	0.00

R202 Bond Future

R202 On 06/02/2020	Bond Future		Sell	5	0.00
R202 On 06/02/2020	Bond Future		Buy	5	0.00
R202 On 06/02/2020	Bond Future		Sell	7	0.00
R202 On 06/02/2020	Bond Future		Buy	7	0.00
R202 On 06/02/2020	Bond Future		Buy	12	0.00
R202 On 06/02/2020	Bond Future		Sell	12	0.00
R202 On 06/02/2020	Bond Future		Buy	43	0.00
R202 On 06/02/2020	Bond Future		Sell	43	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	8.73	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	9	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	11	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	11	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	11	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	11	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	11	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	11	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	17	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	19	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	19	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	19	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	19	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	19	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/02/2020			Sell	21	0.00
2030 On 06/02/2020			Buy	21	0.00
2030 On 06/02/2020			Sell	22	0.00
2030 On 06/02/2020			Buy	22	0.00
2030 On 05/11/2020	8.73	Call	Buy	23	0.00
2030 On 05/11/2020	8.73	Call	Sell	23	0.00
2030 On 05/11/2020	9.23	Call	Sell	23	0.00
2030 On 05/11/2020	9.23	Call	Buy	23	0.00
2030 On 05/11/2020	10.47	Put	Buy	23	0.00
2030 On 05/11/2020	10.47	Put	Sell	23	0.00
2030 On 06/02/2020			Buy	43	0.00
2030 On 06/02/2020			Sell	43	0.00
2030 On 05/11/2020	8.73	Call	Buy	47	0.00
2030 On 05/11/2020	8.73	Call	Sell	47	0.00
2030 On 05/11/2020	9.23	Call	Sell	47	0.00
2030 On 05/11/2020	9.23	Call	Buy	47	0.00
2030 On 05/11/2020	10.47	Put	Buy	47	0.00
2030 On 05/11/2020	10.47	Put	Sell	47	0.00
2030 On 05/11/2020	8.73	Call	Buy	146	0.00
2030 On 05/11/2020	8.73	Call	Sell	146	0.00
2030 On 05/11/2020	9.23	Call	Sell	146	0.00
2030 On 05/11/2020	9.23	Call	Buy	146	0.00
2030 On 05/11/2020	10.47	Put	Buy	146	0.00
2030 On 05/11/2020	10.47	Put	Sell	146	0.00
2030 On 05/11/2020	8.73	Call	Buy	150	0.00
2030 On 05/11/2020	8.73	Call	Sell	150	0.00
2030 On 05/11/2020	9.23	Call	Sell	150	0.00
2030 On 05/11/2020	9.23	Call	Buy	150	0.00
2030 On 05/11/2020	10.47	Put	Buy	150	0.00
2030 On 05/11/2020	10.47	Put	Sell	150	0.00
2030 On 05/11/2020	8.73	Call	Buy	433	0.00
2030 On 05/11/2020	8.73	Call	Sell	433	0.00
2030 On 05/11/2020	9.23	Call	Sell	433	0.00
2030 On 05/11/2020	9.23	Call	Buy	433	0.00
2030 On 05/11/2020	10.47	Put	Buy	433	0.00
2030 On 05/11/2020	10.47	Put	Sell	433	0.00
2030 On 05/11/2020	8.73	Call	Buy	945	0.00
2030 On 05/11/2020	8.73	Call	Sell	945	0.00
2030 On 05/11/2020	9.23	Call	Sell	945	0.00
2030 On 05/11/2020	9.23	Call	Buy	945	0.00
2030 On 05/11/2020	10.47	Put	Buy	945	0.00
2030 On 05/11/2020	10.47	Put	Sell	945	0.00

2030 On 05/11/2020	Bond Future	8.73	Call	Buy	1,046	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	1,046	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	1,046	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	1,046	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	1,046	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	1,046	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	3,000	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	3,000	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	3,000	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	3,000	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	3,000	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	3,000	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	9.11	Call	Buy	9	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	9	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	9	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	9	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	9	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	9	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	11	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	11	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	11	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	11	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	11	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	11	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	17	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	17	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	17	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	17	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	17	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	17	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	19	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	19	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	19	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	19	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	19	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	19	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	23	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	23	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	23	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	23	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	23	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	23	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	47	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	47	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	47	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	47	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	47	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	146	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	146	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	146	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	146	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	146	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	146	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	150	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	150	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	150	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	150	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	150	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	150	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	433	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	433	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	433	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	433	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	433	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	433	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	945	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	945	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	945	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	945	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	945	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	945	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	1,046	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	1,046	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	1,046	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	1,046	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	1,046	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	1,046	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	3,000	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	3,000	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	3,000	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	3,000	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	3,000	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	3,000	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future		Buy	9	0.00
R035 On 06/02/2020	Bond Future		Sell	9	0.00
R035 On 06/02/2020	Bond Future		Buy	9	0.00
R035 On 06/02/2020	Bond Future		Sell	9	0.00

R2037 Bond Future

2037 On 06/02/2020	Bond Future		Sell	144	0.00
2037 On 06/02/2020	Bond Future		Buy	144	0.00
2037 On 06/02/2020	Bond Future		Sell	706	0.00
2037 On 06/02/2020	Bond Future		Buy	706	0.00
2037 On 06/02/2020	Bond Future		Sell	850	0.00
2037 On 06/02/2020	Bond Future		Buy	850	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	10.23	Call	Sell	10	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	10	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	10	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	10	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	10	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	10	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	12	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	12	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	12	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	12	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	12	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	12	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	18	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	18	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	18	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	18	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	18	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	18	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	21	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	21	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	21	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	21	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	21	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	21	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	26	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	26	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	26	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	26	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	26	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	26	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	52	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	52	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	52	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	52	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	52	0.00
2040 On 06/02/2020	Bond Future			Buy	90	0.00
2040 On 06/02/2020	Bond Future			Sell	90	0.00
2040 On 06/02/2020	Bond Future			Sell	90	0.00
2040 On 06/02/2020	Bond Future			Buy	90	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	163	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	163	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	163	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	163	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	163	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	163	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	167	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	167	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	167	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	167	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	167	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	167	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	481	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	481	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	481	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	481	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	481	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	481	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	1,050	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	1,050	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	1,050	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	1,050	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	1,050	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	1,050	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	2,000	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	2,000	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	2,000	0.00

R208 Bond Futures

R208 On 06/02/2020	Bond Future			Buy	2	0.00
R208 On 06/02/2020	Bond Future			Sell	2	0.00

R208 On 06/02/2020	Bond Future	Sell	9	0.00
R208 On 06/02/2020	Bond Future	Buy	9	0.00
R208 On 06/02/2020	Bond Future	Buy	9	0.00
R208 On 06/02/2020	Bond Future	Sell	9	0.00
R208 On 06/02/2020	Bond Future	Buy	18	0.00
R208 On 06/02/2020	Bond Future	Sell	18	0.00
R208 On 06/02/2020	Bond Future	Buy	72	0.00
R208 On 06/02/2020	Bond Future	Sell	72	0.00
R208 On 06/02/2020	Bond Future	Buy	80	0.00
R208 On 06/02/2020	Bond Future	Sell	80	0.00
R208 On 06/02/2020	Bond Future	Sell	152	0.00
R208 On 06/02/2020	Bond Future	Buy	152	0.00
R208 On 06/02/2020	Bond Future	Buy	643	0.00
R208 On 06/02/2020	Bond Future	Sell	643	0.00
R208 On 06/02/2020	Bond Future	Sell	663	0.00
R208 On 06/02/2020	Bond Future	Buy	663	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	23	0.00
R209 On 06/02/2020	Bond Future	Sell	23	0.00
R209 On 06/02/2020	Bond Future	Buy	69	0.00
R209 On 06/02/2020	Bond Future	Sell	69	0.00
R209 On 06/02/2020	Bond Future	Buy	79	0.00
R209 On 06/02/2020	Bond Future	Sell	79	0.00
R209 On 06/02/2020	Bond Future	Buy	138	0.00
R209 On 06/02/2020	Bond Future	Sell	138	0.00
R209 On 06/02/2020	Bond Future	Buy	1,054	0.00
R209 On 06/02/2020	Bond Future	Sell	1,054	0.00
R209 On 06/02/2020	Bond Future	Buy	1,171	0.00
R209 On 06/02/2020	Bond Future	Sell	1,171	0.00
R209 On 06/02/2020	Bond Future	Buy	1,388	0.00
R209 On 06/02/2020	Bond Future	Sell	1,388	0.00
R209 On 06/02/2020	Bond Future	Buy	2,534	0.00
R209 On 06/02/2020	Bond Future	Sell	2,534	0.00

R210 Bond Future

R210 On 06/02/2020	Bond Future	Sell	51	0.00
R210 On 06/02/2020	Bond Future	Buy	51	0.00

Grand Total for Daily Detailed Turnover:

59,441 0.00