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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/12/2019 **TO DATE : 06/12/2019**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future						
2046 On 06/02/2020	Bond Future			Sell	126	0.00
2046 On 06/02/2020	Bond Future			Buy	126	0.00
2046 On 06/02/2020	Bond Future			Sell	402	0.00
2046 On 06/02/2020	Bond Future			Buy	402	0.00
2046 On 06/02/2020	Bond Future			Sell	682	0.00
2046 On 06/02/2020	Bond Future			Buy	682	0.00
2046 On 06/02/2020	Bond Future			Buy	1,210	0.00
2046 On 06/02/2020	Bond Future			Sell	1,210	0.00
R2030 Bond Future						
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	31	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	31	0.00
2030 On 06/02/2020	Bond Future	9.25	Put	Buy	38	0.00
2030 On 06/02/2020	Bond Future	9.25	Put	Sell	38	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	7	0.00
2032 On 06/02/2020	Bond Future	Buy	7	0.00
2032 On 06/02/2020	Bond Future	Sell	34	0.00
2032 On 06/02/2020	Bond Future	Buy	34	0.00
2032 On 06/02/2020	Bond Future	Sell	204	0.00
2032 On 06/02/2020	Bond Future	Buy	204	0.00
2032 On 06/02/2020	Bond Future	Sell	245	0.00
2032 On 06/02/2020	Bond Future	Buy	245	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Buy	94	0.00
2044 On 06/02/2020	Bond Future	Sell	94	0.00
2044 On 06/02/2020	Bond Future	Sell	94	0.00
2044 On 06/02/2020	Bond Future	Buy	94	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Sell	100	0.00
R248 On 06/02/2020	Bond Future	Buy	100	0.00
R248 On 06/02/2020	Bond Future	Sell	100	0.00
R248 On 06/02/2020	Bond Future	Buy	100	0.00

Grand Total for Daily Detailed Turnover: **3,367** **0.00**