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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/02/2020

TO DATE : 17/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R2023 Bond Future					
R023 On 07/05/2020	Bond Future		Sell	2	0.00
R023 On 07/05/2020	Bond Future		Buy	2	0.00
R023 On 07/05/2020	Bond Future		Sell	10	0.00
R023 On 07/05/2020	Bond Future		Buy	10	0.00
R023 On 07/05/2020	Bond Future		Sell	46	0.00
R023 On 07/05/2020	Bond Future		Buy	46	0.00
R023 On 07/05/2020	Bond Future		Sell	47	0.00

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R023 On 07/05/2020	Bond Future			Buy	47	0.00
R023 On 07/05/2020	Bond Future			Sell	51	0.00
R023 On 07/05/2020	Bond Future			Buy	51	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	130	0.00
R023 On 07/05/2020	Bond Future			Buy	130	0.00
R023 On 07/05/2020	Bond Future			Buy	2,000	0.00
R023 On 07/05/2020	Bond Future			Sell	2,000	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	8.86	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	2	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	3	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	3	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	3	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	3	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	7	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	7	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	9	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	13	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	13	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	13	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	13	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	13	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	16	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	119	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	119	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	119	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	119	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	119	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	119	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	1,179	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	1,179	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	1,179	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	1,179	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	1,179	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	1,179	0.00
R2032 Bond Future						
2032 On 07/05/2020	Bond Future			Buy	10	0.00
2032 On 07/05/2020	Bond Future			Sell	10	0.00
R2035 Bond Future						
R035 On 07/05/2020	Bond Future			Sell	16	0.00
R035 On 07/05/2020	Bond Future			Buy	16	0.00
R035 On 07/05/2020	Bond Future			Sell	62	0.00
R035 On 07/05/2020	Bond Future			Buy	62	0.00
R035 On 07/05/2020	Bond Future			Buy	62	0.00
R035 On 07/05/2020	Bond Future			Sell	62	0.00
R035 On 07/05/2020	Bond Future			Sell	594	0.00
R035 On 07/05/2020	Bond Future			Buy	594	0.00
R035 On 07/05/2020	Bond Future			Sell	594	0.00
R035 On 07/05/2020	Bond Future			Buy	594	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future	Buy	17	0.00
2037 On 07/05/2020	Bond Future	Sell	17	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	Buy	1	0.00
2040 On 07/05/2020	Bond Future	Sell	1	0.00

R2044 Bond Future

2044 On 07/05/2020	Bond Future	Buy	1	0.00
2044 On 07/05/2020	Bond Future	Sell	1	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Sell	3	0.00
R248 On 07/05/2020	Bond Future	Buy	3	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future	Sell	1	0.00
R208 On 07/05/2020	Bond Future	Buy	1	0.00
R208 On 07/05/2020	Bond Future	Buy	1	0.00
R208 On 07/05/2020	Bond Future	Sell	1	0.00

R213 Bond Future

R213 On 07/05/2020	Bond Future	Buy	113	0.00
R213 On 07/05/2020	Bond Future	Sell	113	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00
R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00
R214 On 07/05/2020	Bond Future	Buy	16	0.00
R214 On 07/05/2020	Bond Future	Sell	16	0.00
R214 On 07/05/2020	Bond Future	Sell	24	0.00
R214 On 07/05/2020	Bond Future	Buy	24	0.00
R214 On 07/05/2020	Bond Future	Sell	25	0.00
R214 On 07/05/2020	Bond Future	Buy	25	0.00
R214 On 07/05/2020	Bond Future	Sell	30	0.00
R214 On 07/05/2020	Bond Future	Buy	30	0.00
R214 On 07/05/2020	Bond Future	Sell	33	0.00
R214 On 07/05/2020	Bond Future	Buy	33	0.00
R214 On 07/05/2020	Bond Future	Sell	41	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 07/05/2020	Bond Future		Buy	41	0.00
R214 On 07/05/2020	Bond Future		Sell	83	0.00
R214 On 07/05/2020	Bond Future		Buy	83	0.00
R214 On 07/05/2020	Bond Future		Sell	273	0.00
R214 On 07/05/2020	Bond Future		Buy	273	0.00
R214 On 07/05/2020	Bond Future		Buy	515	0.00
R214 On 07/05/2020	Bond Future		Sell	515	0.00
Grand Total for Daily Detailed Turnover:				8,996	0.00