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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/03/2020

TO DATE : 20/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 07/05/2020	Bond Future		Sell	146	0.00
2038 On 07/05/2020	Bond Future		Buy	146	0.00
I2046 Bond Future					
2046 On 07/05/2020	Bond Future		Buy	49	0.00
2046 On 07/05/2020	Bond Future		Sell	49	0.00
2046 On 07/05/2020	Bond Future		Buy	648	0.00
2046 On 07/05/2020	Bond Future		Sell	648	0.00
2046 On 07/05/2020	Bond Future		Buy	648	0.00
2046 On 07/05/2020	Bond Future		Sell	648	0.00

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I2050 Bond Future

2050 On 07/05/2020	Bond Future		Buy	193	0.00
2050 On 07/05/2020	Bond Future		Sell	193	0.00
2050 On 07/05/2020	Bond Future		Buy	953	0.00
2050 On 07/05/2020	Bond Future		Sell	953	0.00
2050 On 07/05/2020	Bond Future		Sell	953	0.00
2050 On 07/05/2020	Bond Future		Buy	953	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	1	0.00	
R186 On 07/05/2020	Bond Future		Buy	1	0.00	
R186 On 07/05/2020	Bond Future		Sell	4	0.00	
R186 On 07/05/2020	Bond Future		Buy	4	0.00	
R186 On 07/05/2020	Bond Future		Sell	10	0.00	
R186 On 07/05/2020	Bond Future		Buy	10	0.00	
R186 On 07/05/2020	Bond Future		Sell	18	0.00	
R186 On 07/05/2020	Bond Future		Buy	18	0.00	
R186 On 07/05/2020	Bond Future		Sell	19	0.00	
R186 On 07/05/2020	Bond Future		Buy	19	0.00	
R186 On 07/05/2020	Bond Future		Sell	22	0.00	
R186 On 07/05/2020	Bond Future		Buy	22	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		Sell	35	0.00	
R186 On 07/05/2020	Bond Future		Buy	35	0.00	
R186 On 07/05/2020	Bond Future		Buy	52	0.00	
R186 On 07/05/2020	Bond Future		Sell	52	0.00	
R186 On 07/05/2020	Bond Future		Sell	54	0.00	
R186 On 07/05/2020	Bond Future		Buy	54	0.00	
R186 On 07/05/2020	Bond Future		Buy	65	0.00	
R186 On 07/05/2020	Bond Future		Sell	65	0.00	
R186 On 07/05/2020	Bond Future		Sell	88	0.00	
R186 On 07/05/2020	Bond Future		Buy	88	0.00	
R186 On 07/05/2020	Bond Future		Buy	100	0.00	
R186 On 07/05/2020	Bond Future		Sell	100	0.00	
R186 On 07/05/2020	Bond Future		Sell	100	0.00	
R186 On 07/05/2020	Bond Future		Buy	100	0.00	
R186 On 06/08/2020	Bond Future		Buy	100	0.00	
R186 On 06/08/2020	Bond Future		Sell	100	0.00	
R186 On 06/08/2020	Bond Future	8.25	Put	Buy	100	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020	Bond Future	8.25	Put	Sell	100	0.00
R186 On 07/05/2020	Bond Future			Buy	120	0.00
R186 On 07/05/2020	Bond Future			Sell	120	0.00
R186 On 06/08/2020	Bond Future			Buy	150	0.00
R186 On 06/08/2020	Bond Future			Sell	150	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Buy	150	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Sell	150	0.00
R186 On 07/05/2020	Bond Future			Buy	160	0.00
R186 On 07/05/2020	Bond Future			Sell	160	0.00
R186 On 07/05/2020	Bond Future			Buy	186	0.00
R186 On 07/05/2020	Bond Future			Sell	186	0.00
R186 On 07/05/2020	Bond Future			Buy	258	0.00
R186 On 07/05/2020	Bond Future			Sell	258	0.00
R186 On 07/05/2020	Bond Future			Buy	310	0.00
R186 On 07/05/2020	Bond Future			Sell	310	0.00
R186 On 06/08/2020	Bond Future			Buy	1,150	0.00
R186 On 06/08/2020	Bond Future			Sell	1,150	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Buy	1,150	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Sell	1,150	0.00
R186 On 06/08/2020	Bond Future			Sell	1,400	0.00
R186 On 06/08/2020	Bond Future			Sell	1,400	0.00
R186 On 06/08/2020	Bond Future			Buy	1,400	0.00
R186 On 06/08/2020	Bond Future			Buy	1,400	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Buy	1,400	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Sell	1,400	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Buy	1,400	0.00
R186 On 06/08/2020	Bond Future	8.25	Put	Sell	1,400	0.00
R202 Bond Future						
R202 On 07/05/2020	Bond Future			Sell	533	0.00
R202 On 07/05/2020	Bond Future			Buy	533	0.00
R202 On 07/05/2020	Bond Future			Buy	533	0.00
R202 On 07/05/2020	Bond Future			Sell	533	0.00
R2023 Bond Future						
R023 On 07/05/2020	Bond Future			Buy	85	0.00
R023 On 07/05/2020	Bond Future			Sell	85	0.00

R023 On 07/05/2020	Bond Future		Sell	85	0.00
R023 On 07/05/2020	Bond Future		Buy	85	0.00
R023 On 07/05/2020	Bond Future		Buy	224	0.00
R023 On 07/05/2020	Bond Future		Sell	224	0.00
R023 On 07/05/2020	Bond Future		Buy	272	0.00
R023 On 07/05/2020	Bond Future		Sell	272	0.00
R023 On 07/05/2020	Bond Future		Buy	468	0.00
R023 On 07/05/2020	Bond Future		Sell	468	0.00
R023 On 07/05/2020	Bond Future		Buy	481	0.00
R023 On 07/05/2020	Bond Future		Sell	481	0.00
R023 On 07/05/2020	Bond Future		Buy	2,521	0.00
R023 On 07/05/2020	Bond Future		Sell	2,521	0.00
R023 On 07/05/2020	Bond Future		Buy	3,966	0.00
R023 On 07/05/2020	Bond Future		Sell	3,966	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Sell	1,000	0.00
2030 On 07/05/2020	Bond Future		Buy	1,000	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future		Sell	10	0.00
R035 On 07/05/2020	Bond Future		Buy	10	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	12.20	Call	Buy	1	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Sell	1	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Sell	1	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Buy	1	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Buy	3	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Sell	3	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Sell	3	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Buy	3	0.00
2040 On 07/05/2020	Bond Future			Sell	45	0.00
2040 On 07/05/2020	Bond Future			Buy	45	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Buy	51	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Sell	51	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Sell	51	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Buy	51	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Buy	270	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Sell	270	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Sell	270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 07/05/2020	Bond Future	12.70	Call	Buy	270	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Sell	325	0.00
2040 On 07/05/2020	Bond Future	12.20	Call	Buy	325	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Sell	325	0.00
2040 On 07/05/2020	Bond Future	12.70	Call	Buy	325	0.00
R2044 Bond Future						
2044 On 07/05/2020	Bond Future			Sell	6	0.00
2044 On 07/05/2020	Bond Future			Buy	6	0.00
2044 On 07/05/2020	Bond Future			Sell	8	0.00
2044 On 07/05/2020	Bond Future			Buy	8	0.00
2044 On 07/05/2020	Bond Future			Buy	23	0.00
2044 On 07/05/2020	Bond Future			Sell	23	0.00
2044 On 07/05/2020	Bond Future			Buy	23	0.00
2044 On 07/05/2020	Bond Future			Sell	23	0.00
2044 On 07/05/2020	Bond Future			Sell	24	0.00
2044 On 07/05/2020	Bond Future			Buy	24	0.00
2044 On 07/05/2020	Bond Future			Sell	44	0.00
2044 On 07/05/2020	Bond Future			Buy	44	0.00
2044 On 07/05/2020	Bond Future			Sell	80	0.00
2044 On 07/05/2020	Bond Future			Buy	80	0.00
2044 On 07/05/2020	Bond Future			Sell	95	0.00
2044 On 07/05/2020	Bond Future			Buy	95	0.00
2044 On 07/05/2020	Bond Future			Buy	101	0.00
2044 On 07/05/2020	Bond Future			Sell	101	0.00
2044 On 07/05/2020	Bond Future			Sell	120	0.00
2044 On 07/05/2020	Bond Future			Buy	120	0.00
2044 On 07/05/2020	Bond Future			Sell	264	0.00
2044 On 07/05/2020	Bond Future			Buy	264	0.00
2044 On 07/05/2020	Bond Future			Sell	310	0.00
2044 On 07/05/2020	Bond Future			Buy	310	0.00
2044 On 07/05/2020	Bond Future			Sell	748	0.00
2044 On 07/05/2020	Bond Future			Buy	748	0.00
2044 On 07/05/2020	Bond Future			Sell	1,100	0.00
2044 On 07/05/2020	Bond Future			Buy	1,100	0.00
2044 On 07/05/2020	Bond Future			Sell	1,138	0.00
2044 On 07/05/2020	Bond Future			Buy	1,138	0.00

2044 On 07/05/2020	Bond Future			Buy	3,836	0.00
2044 On 07/05/2020	Bond Future			Sell	3,836	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future			Buy	1	0.00
R248 On 07/05/2020	Bond Future			Sell	1	0.00
R248 On 07/05/2020	Bond Future			Buy	1	0.00
R248 On 07/05/2020	Bond Future			Sell	1	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Buy	6	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Sell	6	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Sell	6	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Buy	6	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Buy	10	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Sell	10	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Sell	10	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Buy	10	0.00
R248 On 07/05/2020	Bond Future			Buy	17	0.00
R248 On 07/05/2020	Bond Future			Sell	17	0.00
R248 On 07/05/2020	Bond Future			Sell	25	0.00
R248 On 07/05/2020	Bond Future			Buy	25	0.00
R248 On 07/05/2020	Bond Future			Sell	35	0.00
R248 On 07/05/2020	Bond Future			Buy	35	0.00
R248 On 07/05/2020	Bond Future			Sell	43	0.00
R248 On 07/05/2020	Bond Future			Buy	43	0.00
R248 On 07/05/2020	Bond Future			Sell	75	0.00
R248 On 07/05/2020	Bond Future			Buy	75	0.00
R248 On 07/05/2020	Bond Future			Sell	84	0.00
R248 On 07/05/2020	Bond Future			Buy	84	0.00
R248 On 07/05/2020	Bond Future			Buy	102	0.00
R248 On 07/05/2020	Bond Future			Sell	102	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Buy	115	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Sell	115	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Sell	115	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Buy	115	0.00
R248 On 07/05/2020	Bond Future			Sell	121	0.00
R248 On 07/05/2020	Bond Future			Buy	121	0.00
R248 On 07/05/2020	Bond Future			Sell	126	0.00
R248 On 07/05/2020	Bond Future			Buy	126	0.00
R248 On 07/05/2020	Bond Future			Sell	157	0.00
R248 On 07/05/2020	Bond Future			Buy	157	0.00
R248 On 07/05/2020	Bond Future			Sell	191	0.00
R248 On 07/05/2020	Bond Future			Buy	191	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020	Bond Future			Sell	329	0.00
R248 On 07/05/2020	Bond Future			Buy	329	0.00
R248 On 07/05/2020	Bond Future			Sell	338	0.00
R248 On 07/05/2020	Bond Future			Buy	338	0.00
R248 On 07/05/2020	Bond Future			Sell	371	0.00
R248 On 07/05/2020	Bond Future			Buy	371	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Buy	683	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Sell	683	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Sell	683	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Buy	683	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Buy	814	0.00
R248 On 06/08/2020	Bond Future	12.25	Call	Sell	814	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Buy	814	0.00
R248 On 06/08/2020	Bond Future	12.75	Call	Sell	814	0.00
R248 On 07/05/2020	Bond Future			Sell	840	0.00
R248 On 07/05/2020	Bond Future			Buy	840	0.00
R248 On 07/05/2020	Bond Future			Buy	966	0.00
R248 On 07/05/2020	Bond Future			Sell	966	0.00
R248 On 07/05/2020	Bond Future			Sell	972	0.00
R248 On 07/05/2020	Bond Future			Buy	972	0.00
R248 On 07/05/2020	Bond Future			Sell	1,772	0.00
R248 On 07/05/2020	Bond Future			Buy	1,772	0.00
R248 On 07/05/2020	Bond Future			Buy	4,392	0.00
R248 On 07/05/2020	Bond Future			Sell	4,392	0.00
R209 Bond Future						
R209 On 07/05/2020	Bond Future			Sell	8	0.00
R209 On 07/05/2020	Bond Future			Buy	8	0.00
R209 On 07/05/2020	Bond Future			Buy	8	0.00
R209 On 07/05/2020	Bond Future			Sell	8	0.00
Grand Total for Daily Detailed Turnover:					47,295	0.00