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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/04/2020

TO DATE : 06/04/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/05/2020			Buy	1	0.00
R186 On 07/05/2020			Sell	1	0.00
R186 On 07/05/2020			Buy	3	0.00
R186 On 07/05/2020			Sell	3	0.00
R186 On 07/05/2020			Buy	7	0.00
R186 On 07/05/2020			Sell	7	0.00
R186 On 07/05/2020	8.50	Put	Sell	12	0.00
R186 On 07/05/2020	8.50	Put	Buy	12	0.00
R186 On 07/05/2020			Buy	14	0.00
R186 On 07/05/2020			Sell	14	0.00
R186 On 07/05/2020			Buy	15	0.00
R186 On 07/05/2020			Sell	15	0.00
R186 On 07/05/2020			Buy	29	0.00

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R186 On 07/05/2020	Bond Future	Sell	29	0.00
R186 On 07/05/2020	Bond Future	Buy	35	0.00
R186 On 07/05/2020	Bond Future	Sell	35	0.00
R186 On 07/05/2020	Bond Future	Buy	40	0.00
R186 On 07/05/2020	Bond Future	Sell	40	0.00
R186 On 06/08/2020	Bond Future	Sell	40	0.00
R186 On 06/08/2020	Bond Future	Buy	40	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Sell	50	0.00
R186 On 06/08/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Buy	55	0.00
R186 On 07/05/2020	Bond Future	Sell	55	0.00
R186 On 06/08/2020	Bond Future	Sell	55	0.00
R186 On 06/08/2020	Bond Future	Buy	55	0.00
R186 On 07/05/2020	Bond Future	Buy	95	0.00
R186 On 07/05/2020	Bond Future	Sell	95	0.00
R186 On 07/05/2020	Bond Future	Buy	124	0.00
R186 On 07/05/2020	Bond Future	Sell	124	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 06/08/2020	Bond Future	Sell	160	0.00
R186 On 06/08/2020	Bond Future	Buy	160	0.00
R186 On 07/05/2020	Bond Future	Buy	177	0.00
R186 On 07/05/2020	Bond Future	Sell	177	0.00
R186 On 07/05/2020	Bond Future	Buy	185	0.00
R186 On 07/05/2020	Bond Future	Sell	185	0.00
R186 On 06/08/2020	Bond Future	Sell	185	0.00
R186 On 06/08/2020	Bond Future	Buy	185	0.00
R186 On 07/05/2020	Bond Future	Buy	210	0.00
R186 On 07/05/2020	Bond Future	Sell	210	0.00
R186 On 06/08/2020	Bond Future	Sell	210	0.00
R186 On 06/08/2020	Bond Future	Buy	210	0.00
R186 On 07/05/2020	Bond Future	Buy	500	0.00
R186 On 07/05/2020	Bond Future	Sell	500	0.00
R186 On 07/05/2020	Bond Future	Buy	2,000	0.00
R186 On 07/05/2020	Bond Future	Sell	2,000	0.00
R186 On 06/08/2020	Bond Future	Sell	2,000	0.00
R186 On 06/08/2020	Bond Future	Buy	2,000	0.00
R186 On 07/05/2020	Bond Future	Buy	2,700	0.00
R186 On 07/05/2020	Bond Future	Sell	2,700	0.00
R186 On 06/08/2020	Bond Future	Sell	2,700	0.00
R186 On 06/08/2020	Bond Future	Buy	2,700	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 07/05/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	1	0.00
2030 On 07/05/2020			Sell	1	0.00
2030 On 07/05/2020			Buy	3	0.00
2030 On 07/05/2020			Sell	3	0.00
2030 On 07/05/2020			Buy	3	0.00
2030 On 07/05/2020			Sell	3	0.00
2030 On 07/05/2020			Buy	4	0.00
2030 On 07/05/2020			Sell	4	0.00
2030 On 07/05/2020			Buy	13	0.00
2030 On 07/05/2020			Sell	13	0.00
2030 On 07/05/2020			Buy	16	0.00
2030 On 07/05/2020			Sell	16	0.00
2030 On 07/05/2020			Buy	20	0.00
2030 On 07/05/2020			Sell	20	0.00
2030 On 07/05/2020			Sell	25	0.00
2030 On 07/05/2020			Buy	25	0.00
2030 On 07/05/2020			Buy	25	0.00
2030 On 07/05/2020			Sell	25	0.00
2030 On 07/05/2020			Buy	46	0.00
2030 On 07/05/2020			Sell	46	0.00
2030 On 07/05/2020			Buy	72	0.00
2030 On 07/05/2020			Sell	72	0.00
2030 On 07/05/2020			Sell	180	0.00
2030 On 07/05/2020			Buy	180	0.00
2030 On 07/05/2020			Sell	2,000	0.00
2030 On 07/05/2020			Buy	2,000	0.00
2030 On 06/08/2020			Buy	2,000	0.00
2030 On 06/08/2020			Sell	2,000	0.00
R2032 Bond Future					
2032 On 07/05/2020			Buy	1	0.00
2032 On 07/05/2020			Sell	1	0.00
2032 On 07/05/2020			Buy	1	0.00

2032 On 07/05/2020	Bond Future	Sell	1	0.00
2032 On 07/05/2020	Bond Future	Buy	6	0.00
2032 On 07/05/2020	Bond Future	Sell	6	0.00
2032 On 07/05/2020	Bond Future	Buy	6	0.00
2032 On 07/05/2020	Bond Future	Sell	6	0.00
2032 On 07/05/2020	Bond Future	Buy	12	0.00
2032 On 07/05/2020	Bond Future	Sell	12	0.00
2032 On 07/05/2020	Bond Future	Buy	12	0.00
2032 On 07/05/2020	Bond Future	Sell	12	0.00
2032 On 07/05/2020	Bond Future	Buy	17	0.00
2032 On 07/05/2020	Bond Future	Sell	17	0.00
2032 On 07/05/2020	Bond Future	Buy	29	0.00
2032 On 07/05/2020	Bond Future	Sell	29	0.00
2032 On 07/05/2020	Bond Future	Buy	47	0.00
2032 On 07/05/2020	Bond Future	Sell	47	0.00
2032 On 07/05/2020	Bond Future	Buy	94	0.00
2032 On 07/05/2020	Bond Future	Sell	94	0.00
2032 On 07/05/2020	Bond Future	Buy	125	0.00
2032 On 07/05/2020	Bond Future	Sell	125	0.00
2032 On 07/05/2020	Bond Future	Sell	350	0.00
2032 On 07/05/2020	Bond Future	Buy	350	0.00
2032 On 07/05/2020	Bond Future	Buy	1,850	0.00
2032 On 07/05/2020	Bond Future	Sell	1,850	0.00
2032 On 07/05/2020	Bond Future	Buy	1,850	0.00
2032 On 07/05/2020	Bond Future	Sell	1,850	0.00
2032 On 07/05/2020	Bond Future	Sell	1,850	0.00
2032 On 07/05/2020	Bond Future	Buy	1,850	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	1	0.00
R035 On 07/05/2020	Bond Future	Sell	1	0.00
R035 On 07/05/2020	Bond Future	Buy	6	0.00
R035 On 07/05/2020	Bond Future	Sell	6	0.00
R035 On 07/05/2020	Bond Future	Buy	12	0.00
R035 On 07/05/2020	Bond Future	Sell	12	0.00
R035 On 07/05/2020	Bond Future	Buy	12	0.00
R035 On 07/05/2020	Bond Future	Sell	12	0.00
R035 On 07/05/2020	Bond Future	Buy	15	0.00
R035 On 07/05/2020	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/05/2020			Buy	16	0.00
R035 On 07/05/2020			Sell	16	0.00
R035 On 07/05/2020			Buy	41	0.00
R035 On 07/05/2020			Sell	41	0.00
R035 On 07/05/2020			Buy	41	0.00
R035 On 07/05/2020			Sell	41	0.00
R035 On 07/05/2020			Buy	57	0.00
R035 On 07/05/2020			Sell	57	0.00
R035 On 07/05/2020			Buy	80	0.00
R035 On 07/05/2020			Sell	80	0.00
R035 On 07/05/2020			Buy	97	0.00
R035 On 07/05/2020			Sell	97	0.00
R035 On 07/05/2020			Sell	222	0.00
R035 On 07/05/2020			Buy	222	0.00
R035 On 07/05/2020			Buy	520	0.00
R035 On 07/05/2020			Sell	520	0.00
R2037 Bond Future					
2037 On 07/05/2020			Sell	2	0.00
2037 On 07/05/2020			Buy	2	0.00
2037 On 07/05/2020			Sell	2	0.00
2037 On 07/05/2020			Buy	2	0.00
2037 On 07/05/2020			Buy	4	0.00
2037 On 07/05/2020			Sell	4	0.00
2037 On 07/05/2020			Buy	7	0.00
2037 On 07/05/2020			Sell	7	0.00
2037 On 07/05/2020			Buy	8	0.00
2037 On 07/05/2020			Sell	8	0.00
2037 On 07/05/2020			Buy	12	0.00
2037 On 07/05/2020			Sell	12	0.00
2037 On 07/05/2020			Buy	15	0.00
2037 On 07/05/2020			Sell	15	0.00
2037 On 07/05/2020			Buy	32	0.00
2037 On 07/05/2020			Sell	32	0.00
2037 On 07/05/2020			Buy	78	0.00
2037 On 07/05/2020			Sell	78	0.00
2037 On 07/05/2020			Sell	116	0.00
2037 On 07/05/2020			Buy	116	0.00
2037 On 07/05/2020			Buy	160	0.00

2037 On 07/05/2020	Bond Future	Sell	160	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
2040 On 07/05/2020	Bond Future	Buy	1	0.00
2040 On 07/05/2020	Bond Future	Sell	1	0.00
2040 On 07/05/2020	Bond Future	Buy	3	0.00
2040 On 07/05/2020	Bond Future	Sell	3	0.00
2040 On 07/05/2020	Bond Future	Buy	4	0.00
2040 On 07/05/2020	Bond Future	Sell	4	0.00
2040 On 07/05/2020	Bond Future	Buy	6	0.00
2040 On 07/05/2020	Bond Future	Sell	6	0.00
2040 On 07/05/2020	Bond Future	Buy	7	0.00
2040 On 07/05/2020	Bond Future	Sell	7	0.00
2040 On 07/05/2020	Bond Future	Buy	10	0.00
2040 On 07/05/2020	Bond Future	Sell	10	0.00
2040 On 07/05/2020	Bond Future	Buy	18	0.00
2040 On 07/05/2020	Bond Future	Sell	18	0.00
2040 On 07/05/2020	Bond Future	Buy	37	0.00
2040 On 07/05/2020	Bond Future	Sell	37	0.00
2040 On 07/05/2020	Bond Future	Buy	64	0.00
2040 On 07/05/2020	Bond Future	Sell	64	0.00
2040 On 07/05/2020	Bond Future	Buy	99	0.00
2040 On 07/05/2020	Bond Future	Sell	99	0.00
2040 On 07/05/2020	Bond Future	Sell	250	0.00
2040 On 07/05/2020	Bond Future	Buy	250	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	3	0.00
R248 On 07/05/2020	Bond Future	Sell	3	0.00
R248 On 07/05/2020	Bond Future	Buy	3	0.00
R248 On 07/05/2020	Bond Future	Sell	3	0.00
R248 On 07/05/2020	Bond Future	Buy	5	0.00
R248 On 07/05/2020	Bond Future	Sell	5	0.00
R248 On 07/05/2020	Bond Future	Buy	9	0.00
R248 On 07/05/2020	Bond Future	Sell	9	0.00
R248 On 07/05/2020	Bond Future	Sell	10	0.00
R248 On 07/05/2020	Bond Future	Buy	10	0.00
R248 On 07/05/2020	Bond Future	Buy	21	0.00
R248 On 07/05/2020	Bond Future	Sell	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/05/2020	Bond Future		Buy	22	0.00
R248 On 07/05/2020	Bond Future		Sell	22	0.00
R248 On 07/05/2020	Bond Future		Buy	73	0.00
R248 On 07/05/2020	Bond Future		Sell	73	0.00
R248 On 07/05/2020	Bond Future		Buy	77	0.00
R248 On 07/05/2020	Bond Future		Sell	77	0.00
R248 On 07/05/2020	Bond Future		Buy	96	0.00
R248 On 07/05/2020	Bond Future		Sell	96	0.00
R248 On 07/05/2020	Bond Future		Buy	320	0.00
R248 On 07/05/2020	Bond Future		Sell	320	0.00
R209 Bond Future					
R209 On 07/05/2020	Bond Future		Sell	6,500	0.00
R209 On 07/05/2020	Bond Future		Buy	6,500	0.00
R209 On 06/08/2020	Bond Future		Sell	6,500	0.00
R209 On 06/08/2020	Bond Future		Buy	6,500	0.00
R214 Bond Future					
R214 On 07/05/2020	Bond Future		Sell	1,000	0.00
R214 On 07/05/2020	Bond Future		Buy	1,000	0.00
R214 On 06/08/2020	Bond Future		Sell	1,000	0.00
R214 On 06/08/2020	Bond Future		Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:				40,170	0.00