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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/07/2020

TO DATE : 02/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	6	0.00
R186 On 06/08/2020	Bond Future		Buy	6	0.00
R186 On 06/08/2020	Bond Future		Sell	6	0.00
R186 On 06/08/2020	Bond Future		Buy	6	0.00
R186 On 06/08/2020	Bond Future		Sell	19	0.00
R186 On 06/08/2020	Bond Future		Buy	19	0.00
R186 On 06/08/2020	Bond Future		Buy	20	0.00
R186 On 06/08/2020	Bond Future		Sell	20	0.00
R186 On 06/08/2020	Bond Future		Sell	20	0.00
R186 On 06/08/2020	Bond Future		Buy	20	0.00
R186 On 06/08/2020	Bond Future		Sell	20	0.00

R186 On 06/08/2020	Bond Future		Buy	20	0.00
R186 On 06/08/2020	Bond Future		Sell	20	0.00
R186 On 06/08/2020	Bond Future		Buy	20	0.00
R186 On 06/08/2020	Bond Future		Sell	23	0.00
R186 On 06/08/2020	Bond Future		Buy	23	0.00
R186 On 06/08/2020	Bond Future		Sell	43	0.00
R186 On 06/08/2020	Bond Future		Buy	43	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future		Buy	83	0.00
2030 On 06/08/2020	Bond Future		Sell	83	0.00
2030 On 06/08/2020	Bond Future		Buy	83	0.00
2030 On 06/08/2020	Bond Future		Sell	83	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future		Buy	158	0.00
2032 On 06/08/2020	Bond Future		Sell	158	0.00
2032 On 06/08/2020	Bond Future		Sell	286	0.00
2032 On 06/08/2020	Bond Future		Buy	286	0.00
2032 On 06/08/2020	Bond Future		Buy	444	0.00
2032 On 06/08/2020	Bond Future		Sell	444	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future		Sell	1	0.00	
R035 On 06/08/2020	Bond Future		Buy	1	0.00	
R035 On 06/08/2020	Bond Future		Sell	1	0.00	
R035 On 06/08/2020	Bond Future		Buy	1	0.00	
R035 On 04/02/2021	Bond Future	11.14	Put	Buy	55	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Sell	55	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Sell	55	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Buy	55	0.00
R035 On 06/08/2020	Bond Future		Buy	100	0.00	
R035 On 06/08/2020	Bond Future		Sell	100	0.00	
R035 On 06/08/2020	Bond Future		Buy	152	0.00	
R035 On 06/08/2020	Bond Future		Sell	152	0.00	
R035 On 06/08/2020	Bond Future		Buy	152	0.00	
R035 On 06/08/2020	Bond Future		Sell	152	0.00	

R2037 Bond Future

2037 On 06/08/2020	Bond Future		Sell	2	0.00
2037 On 06/08/2020	Bond Future		Buy	2	0.00
2037 On 06/08/2020	Bond Future		Sell	2	0.00
2037 On 06/08/2020	Bond Future		Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 06/08/2020			Sell	3	0.00
2040 On 06/08/2020			Buy	3	0.00
2040 On 06/08/2020			Sell	3	0.00
2040 On 06/08/2020			Buy	3	0.00
2040 On 06/08/2020			Buy	17	0.00
2040 On 06/08/2020			Sell	17	0.00
2040 On 06/08/2020			Buy	17	0.00
2040 On 06/08/2020			Sell	17	0.00
2040 On 06/08/2020			Buy	53	0.00
2040 On 06/08/2020			Sell	53	0.00
2040 On 06/08/2020			Sell	53	0.00
2040 On 06/08/2020			Buy	53	0.00
R2044 Bond Future					
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Buy	16	0.00
2044 On 06/08/2020			Sell	16	0.00
2044 On 06/08/2020			Buy	45	0.00
2044 On 06/08/2020			Sell	45	0.00
2044 On 06/08/2020			Buy	290	0.00
2044 On 06/08/2020			Sell	290	0.00
2044 On 06/08/2020			Sell	351	0.00
2044 On 06/08/2020			Buy	351	0.00
R2048 Bond Future					
R248 On 06/08/2020			Sell	3	0.00
R248 On 06/08/2020			Buy	3	0.00
R248 On 06/08/2020			Sell	3	0.00
R248 On 06/08/2020			Buy	3	0.00
R248 On 06/08/2020			Buy	105	0.00
R248 On 06/08/2020			Sell	105	0.00
R208 Bond Futures					
R208 On 06/08/2020			Buy	93	0.00
R208 On 06/08/2020			Sell	93	0.00

