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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/08/2020

TO DATE : 06/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/11/2020	Index Future		Buy	2	0.00
ALBI On 05/11/2020	Index Future		Sell	2	0.00
ALBI On 05/11/2020	Index Future		Sell	2	0.00
ALBI On 05/11/2020	Index Future		Buy	2	0.00
I2025 Bond Future					
2025 On 05/11/2020	Bond Future		Buy	12	0.00
2025 On 05/11/2020	Bond Future		Sell	12	0.00
2025 On 05/11/2020	Bond Future		Buy	12	0.00
2025 On 05/11/2020	Bond Future		Sell	12	0.00
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Buy	2	0.00
R186 On 05/11/2020	Bond Future		Sell	2	0.00

R186 On 05/11/2020	Bond Future	Buy	2	0.00
R186 On 05/11/2020	Bond Future	Sell	2	0.00
R186 On 06/08/2020	Bond Future	Buy	11	0.00
R186 On 06/08/2020	Bond Future	Sell	11	0.00
R186 On 06/08/2020	Bond Future	Buy	11	0.00
R186 On 06/08/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Sell	2	0.00
2030 On 05/11/2020	Bond Future	Buy	2	0.00
2030 On 05/11/2020	Bond Future	Buy	450	0.00
2030 On 05/11/2020	Bond Future	Sell	450	0.00

R2032 Bond Future

2032 On 06/08/2020	Bond Future	Buy	1	0.00
2032 On 06/08/2020	Bond Future	Sell	1	0.00
2032 On 06/08/2020	Bond Future	Sell	1	0.00
2032 On 06/08/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Buy	1	0.00
2032 On 05/11/2020	Bond Future	Sell	1	0.00
2032 On 05/11/2020	Bond Future	Sell	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	4	0.00
2032 On 05/11/2020	Bond Future	Buy	4	0.00
2032 On 05/11/2020	Bond Future	Sell	6	0.00
2032 On 05/11/2020	Bond Future	Buy	6	0.00
2032 On 05/11/2020	Bond Future	Sell	9	0.00
2032 On 05/11/2020	Bond Future	Buy	9	0.00
2032 On 05/11/2020	Bond Future	Sell	10	0.00
2032 On 05/11/2020	Bond Future	Buy	10	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020			Sell	28	0.00
2032 On 05/11/2020			Buy	28	0.00
2032 On 05/11/2020			Sell	32	0.00
2032 On 05/11/2020			Buy	32	0.00
2032 On 05/11/2020			Sell	36	0.00
2032 On 05/11/2020			Buy	36	0.00
2032 On 05/11/2020			Sell	45	0.00
2032 On 05/11/2020			Buy	45	0.00
2032 On 05/11/2020			Sell	70	0.00
2032 On 05/11/2020			Buy	70	0.00
2032 On 05/11/2020			Sell	77	0.00
2032 On 05/11/2020			Buy	77	0.00
2032 On 05/11/2020			Sell	85	0.00
2032 On 05/11/2020			Buy	85	0.00
2032 On 05/11/2020			Sell	117	0.00
2032 On 05/11/2020			Buy	117	0.00
2032 On 05/11/2020			Sell	228	0.00
2032 On 05/11/2020			Buy	228	0.00
2032 On 05/11/2020			Sell	416	0.00
2032 On 05/11/2020			Buy	416	0.00
2032 On 05/11/2020			Sell	1,178	0.00
2032 On 05/11/2020			Buy	1,178	0.00
R2035 Bond Future					
R035 On 05/11/2020			Buy	7	0.00
R035 On 05/11/2020			Sell	7	0.00
R035 On 06/08/2020			Buy	13	0.00
R035 On 06/08/2020			Sell	13	0.00
R035 On 06/08/2020			Sell	13	0.00
R035 On 06/08/2020			Buy	13	0.00
R035 On 05/11/2020			Sell	13	0.00
R035 On 05/11/2020			Buy	13	0.00
R035 On 05/11/2020			Sell	13	0.00
R035 On 05/11/2020			Buy	13	0.00
R035 On 05/11/2020			Buy	15	0.00
R035 On 05/11/2020			Sell	15	0.00
R035 On 05/11/2020			Buy	15	0.00
R035 On 05/11/2020			Sell	15	0.00
R035 On 05/11/2020			Buy	19	0.00
R035 On 05/11/2020			Sell	19	0.00
R035 On 05/11/2020			Buy	56	0.00
R035 On 05/11/2020			Sell	56	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Sell	10	0.00
2037 On 05/11/2020	Bond Future	Buy	10	0.00
2037 On 05/11/2020	Bond Future	Sell	10	0.00
2037 On 05/11/2020	Bond Future	Buy	10	0.00
2037 On 06/08/2020	Bond Future	Sell	19	0.00
2037 On 06/08/2020	Bond Future	Buy	19	0.00
2037 On 06/08/2020	Bond Future	Sell	19	0.00
2037 On 06/08/2020	Bond Future	Buy	19	0.00
2037 On 05/11/2020	Bond Future	Sell	19	0.00
2037 On 05/11/2020	Bond Future	Buy	19	0.00
2037 On 05/11/2020	Bond Future	Sell	19	0.00
2037 On 05/11/2020	Bond Future	Buy	19	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Sell	11	0.00
2040 On 06/08/2020	Bond Future	Sell	11	0.00
2040 On 06/08/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Sell	11	0.00
2040 On 06/08/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Sell	11	0.00
2040 On 05/11/2020	Bond Future	Sell	11	0.00
2040 On 05/11/2020	Bond Future	Buy	11	0.00
2040 On 06/08/2020	Bond Future	Buy	12	0.00
2040 On 06/08/2020	Bond Future	Sell	12	0.00
2040 On 06/08/2020	Bond Future	Sell	12	0.00
2040 On 06/08/2020	Bond Future	Buy	12	0.00
2040 On 06/08/2020	Bond Future	Sell	12	0.00
2040 On 06/08/2020	Bond Future	Buy	12	0.00
2040 On 06/08/2020	Bond Future	Buy	12	0.00
2040 On 06/08/2020	Bond Future	Sell	12	0.00
2040 On 05/11/2020	Bond Future	Sell	12	0.00
2040 On 05/11/2020	Bond Future	Buy	12	0.00
2040 On 06/08/2020	Bond Future	Buy	16	0.00
2040 On 06/08/2020	Bond Future	Sell	16	0.00
2040 On 06/08/2020	Bond Future	Buy	16	0.00
2040 On 06/08/2020	Bond Future	Sell	16	0.00
2040 On 05/11/2020	Bond Future	Sell	16	0.00
2040 On 05/11/2020	Bond Future	Buy	16	0.00
2040 On 05/11/2020	Bond Future	Sell	16	0.00
2040 On 05/11/2020	Bond Future	Buy	16	0.00
2040 On 06/08/2020	Bond Future	Buy	27	0.00
2040 On 06/08/2020	Bond Future	Sell	27	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020			Buy	27	0.00
2040 On 06/08/2020			Sell	27	0.00
2040 On 06/08/2020			Sell	27	0.00
2040 On 06/08/2020			Buy	27	0.00
2040 On 06/08/2020			Sell	27	0.00
2040 On 06/08/2020			Buy	27	0.00
2040 On 05/11/2020			Sell	27	0.00
2040 On 05/11/2020			Buy	27	0.00
2040 On 06/08/2020			Buy	29	0.00
2040 On 06/08/2020			Sell	29	0.00
2040 On 06/08/2020			Sell	29	0.00
2040 On 06/08/2020			Buy	29	0.00
2040 On 06/08/2020			Sell	29	0.00
2040 On 06/08/2020			Buy	29	0.00
2040 On 06/08/2020			Buy	29	0.00
2040 On 06/08/2020			Sell	29	0.00
2040 On 05/11/2020			Sell	29	0.00
2040 On 05/11/2020			Buy	29	0.00
2040 On 05/11/2020			Sell	54	0.00
2040 On 05/11/2020			Buy	54	0.00
2040 On 05/11/2020			Sell	87	0.00
2040 On 05/11/2020			Buy	87	0.00
2040 On 05/11/2020			Buy	95	0.00
2040 On 05/11/2020			Sell	95	0.00
2040 On 05/11/2020			Sell	269	0.00
2040 On 05/11/2020			Buy	269	0.00
2040 On 06/08/2020			Sell	297	0.00
2040 On 06/08/2020			Buy	297	0.00
2040 On 06/08/2020			Sell	297	0.00
2040 On 06/08/2020			Sell	297	0.00
2040 On 06/08/2020			Buy	297	0.00
2040 On 06/08/2020			Sell	297	0.00
2040 On 06/08/2020			Buy	297	0.00
2040 On 06/08/2020			Buy	297	0.00
2040 On 05/11/2020			Sell	297	0.00
2040 On 05/11/2020			Buy	297	0.00
2040 On 05/11/2020			Sell	333	0.00
2040 On 05/11/2020			Buy	333	0.00
2040 On 05/11/2020			Sell	376	0.00
2040 On 05/11/2020			Buy	376	0.00
2040 On 05/11/2020			Buy	517	0.00
2040 On 05/11/2020			Sell	517	0.00

2040 On 05/11/2020	Bond Future		Sell	517	0.00
2040 On 05/11/2020	Bond Future		Buy	517	0.00
2040 On 05/11/2020	Bond Future		Sell	4,338	0.00
2040 On 05/11/2020	Bond Future		Buy	4,338	0.00
2040 On 05/11/2020	Bond Future		Sell	7,294	0.00
2040 On 05/11/2020	Bond Future		Buy	7,294	0.00
2040 On 05/11/2020	Bond Future		Sell	12,234	0.00
2040 On 05/11/2020	Bond Future		Buy	12,234	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future		Buy	14	0.00	
2044 On 06/08/2020	Bond Future		Sell	14	0.00	
2044 On 06/08/2020	Bond Future		Buy	14	0.00	
2044 On 06/08/2020	Bond Future		Sell	14	0.00	
2044 On 05/11/2020	Bond Future		Sell	14	0.00	
2044 On 05/11/2020	Bond Future		Buy	14	0.00	
2044 On 05/11/2020	Bond Future		Buy	14	0.00	
2044 On 05/11/2020	Bond Future		Sell	14	0.00	
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	20	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	20	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	20	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	20	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	20	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	20	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	20	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	20	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	20	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	20	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	20	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	20	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	43	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	43	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	43	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	43	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	43	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	43	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Buy	43	0.00
2044 On 06/08/2020	Bond Future	9.36	Call	Sell	43	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	43	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	43	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Buy	43	0.00
2044 On 06/08/2020	Bond Future	11.09	Put	Sell	43	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	300	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	300	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Buy	300	0.00
2044 On 06/08/2020	Bond Future	9.98	Call	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020	9.36	Call	Buy	300	0.00
2044 On 06/08/2020	9.36	Call	Sell	300	0.00
2044 On 06/08/2020	9.36	Call	Sell	300	0.00
2044 On 06/08/2020	9.36	Call	Buy	300	0.00
2044 On 06/08/2020	11.09	Put	Buy	300	0.00
2044 On 06/08/2020	11.09	Put	Sell	300	0.00
2044 On 06/08/2020	11.09	Put	Sell	300	0.00
2044 On 06/08/2020	11.09	Put	Buy	300	0.00
2044 On 05/11/2020			Sell	332	0.00
2044 On 05/11/2020			Buy	332	0.00
2044 On 05/11/2020			Buy	332	0.00
2044 On 05/11/2020			Sell	332	0.00
2044 On 06/08/2020	9.98	Call	Sell	363	0.00
2044 On 06/08/2020	9.98	Call	Buy	363	0.00
2044 On 06/08/2020	9.98	Call	Buy	363	0.00
2044 On 06/08/2020	9.98	Call	Sell	363	0.00
2044 On 06/08/2020	9.36	Call	Buy	363	0.00
2044 On 06/08/2020	9.36	Call	Sell	363	0.00
2044 On 06/08/2020	9.36	Call	Buy	363	0.00
2044 On 06/08/2020	9.36	Call	Sell	363	0.00
2044 On 06/08/2020	11.09	Put	Buy	363	0.00
2044 On 06/08/2020	11.09	Put	Sell	363	0.00
2044 On 06/08/2020	11.09	Put	Buy	363	0.00
2044 On 06/08/2020	11.09	Put	Sell	363	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future		Buy	8	0.00
R248 On 06/08/2020	Bond Future		Sell	8	0.00
R248 On 06/08/2020	Bond Future		Buy	8	0.00
R248 On 06/08/2020	Bond Future		Sell	8	0.00
R248 On 05/11/2020	Bond Future		Sell	8	0.00
R248 On 05/11/2020	Bond Future		Buy	8	0.00
R248 On 05/11/2020	Bond Future		Buy	8	0.00
R248 On 05/11/2020	Bond Future		Sell	8	0.00
R248 On 05/11/2020	Bond Future		Buy	470	0.00
R248 On 05/11/2020	Bond Future		Sell	470	0.00

R209 Bond Future

R209 On 05/11/2020	Bond Future		Buy	4	0.00
R209 On 05/11/2020	Bond Future		Sell	4	0.00
R209 On 06/08/2020	Bond Future		Sell	20	0.00

R209 On 06/08/2020	Bond Future	Buy	20	0.00
R209 On 05/11/2020	Bond Future	Buy	20	0.00
R209 On 05/11/2020	Bond Future	Sell	20	0.00
R209 On 06/08/2020	Bond Future	Buy	24	0.00
R209 On 06/08/2020	Bond Future	Sell	24	0.00
R209 On 05/11/2020	Bond Future	Buy	24	0.00
R209 On 05/11/2020	Bond Future	Sell	24	0.00
R209 On 05/11/2020	Bond Future	Sell	70	0.00
R209 On 05/11/2020	Bond Future	Buy	70	0.00
R209 On 05/11/2020	Bond Future	Sell	70	0.00
R209 On 05/11/2020	Bond Future	Buy	70	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future	Buy	1	0.00
R213 On 06/08/2020	Bond Future	Sell	1	0.00
R213 On 06/08/2020	Bond Future	Buy	1	0.00
R213 On 06/08/2020	Bond Future	Sell	1	0.00
R213 On 05/11/2020	Bond Future	Buy	1	0.00
R213 On 05/11/2020	Bond Future	Sell	1	0.00
R213 On 05/11/2020	Bond Future	Sell	1	0.00
R213 On 05/11/2020	Bond Future	Buy	1	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Sell	25	0.00
R214 On 06/08/2020	Bond Future	Buy	25	0.00
R214 On 06/08/2020	Bond Future	Sell	25	0.00
R214 On 06/08/2020	Bond Future	Buy	25	0.00
R214 On 05/11/2020	Bond Future	Buy	25	0.00
R214 On 05/11/2020	Bond Future	Sell	25	0.00
R214 On 05/11/2020	Bond Future	Buy	25	0.00
R214 On 05/11/2020	Bond Future	Sell	25	0.00

Grand Total for Daily Detailed Turnover:

37,126 0.00