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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/01/2020

TO DATE : 16/01/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 06/02/2020			Sell	27	0.00
2046 On 06/02/2020			Buy	27	0.00
2046 On 06/02/2020			Sell	91	0.00
2046 On 06/02/2020			Buy	91	0.00
2046 On 06/02/2020			Sell	131	0.00
2046 On 06/02/2020			Buy	131	0.00
2046 On 06/02/2020			Sell	251	0.00
2046 On 06/02/2020			Buy	251	0.00
2046 On 06/02/2020			Sell	500	0.00
2046 On 06/02/2020			Buy	500	0.00
R186 Bond Future					
R186 On 07/05/2020	8.28	Call	Buy	1	0.00
R186 On 07/05/2020	8.28	Call	Sell	1	0.00

R186 On 07/05/2020	Bond Future	7.60	Call	Buy	1	0.00
R186 On 07/05/2020	Bond Future	7.60	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	1	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	1	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	1	0.00
R186 On 07/05/2020	Bond Future	8.93	Put	Buy	1	0.00
R186 On 07/05/2020	Bond Future	8.93	Put	Sell	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	1	0.00
R186 On 06/02/2020	Bond Future			Sell	400	0.00
R186 On 06/02/2020	Bond Future			Buy	400	0.00
R186 On 06/02/2020	Bond Future			Buy	400	0.00
R186 On 06/02/2020	Bond Future			Sell	400	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future			Sell	760	0.00
R023 On 06/02/2020	Bond Future			Buy	760	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future			Sell	2	0.00
2030 On 06/02/2020	Bond Future			Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	2	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future			Sell	100	0.00
2032 On 06/02/2020	Bond Future			Buy	100	0.00
2032 On 06/02/2020	Bond Future			Sell	900	0.00
2032 On 06/02/2020	Bond Future			Buy	900	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	9.75	Call	Buy	1	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	1	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	1	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	1	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	1	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	1	0.00
R035 On 06/02/2020	Bond Future			Sell	10	0.00
R035 On 06/02/2020	Bond Future			Buy	10	0.00
R035 On 06/02/2020	Bond Future			Sell	240	0.00
R035 On 06/02/2020	Bond Future			Buy	240	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/02/2020	Bond Future		Sell	250	0.00
R035 On 06/02/2020	Bond Future		Buy	250	0.00
R2037 Bond Future					
2037 On 06/02/2020	Bond Future		Buy	20	0.00
2037 On 06/02/2020	Bond Future		Sell	20	0.00
2037 On 06/02/2020	Bond Future		Buy	23	0.00
2037 On 06/02/2020	Bond Future		Sell	23	0.00
2037 On 06/02/2020	Bond Future		Buy	41	0.00
2037 On 06/02/2020	Bond Future		Sell	41	0.00
2037 On 06/02/2020	Bond Future		Buy	166	0.00
2037 On 06/02/2020	Bond Future		Sell	166	0.00
2037 On 06/02/2020	Bond Future		Buy	246	0.00
2037 On 06/02/2020	Bond Future		Sell	246	0.00
2037 On 06/02/2020	Bond Future		Sell	250	0.00
2037 On 06/02/2020	Bond Future		Buy	250	0.00
2037 On 06/02/2020	Bond Future		Sell	250	0.00
2037 On 06/02/2020	Bond Future		Buy	250	0.00
2037 On 06/02/2020	Bond Future		Buy	467	0.00
2037 On 06/02/2020	Bond Future		Sell	467	0.00
2037 On 06/02/2020	Bond Future		Buy	487	0.00
2037 On 06/02/2020	Bond Future		Sell	487	0.00
2037 On 06/02/2020	Bond Future		Buy	1,450	0.00
2037 On 06/02/2020	Bond Future		Sell	1,450	0.00
R2040 Bond Future					
2040 On 06/02/2020	Bond Future		Buy	18	0.00
2040 On 06/02/2020	Bond Future		Sell	18	0.00
2040 On 06/02/2020	Bond Future		Buy	41	0.00
2040 On 06/02/2020	Bond Future		Sell	41	0.00
2040 On 06/02/2020	Bond Future		Buy	52	0.00
2040 On 06/02/2020	Bond Future		Sell	52	0.00
2040 On 06/02/2020	Bond Future		Buy	93	0.00
2040 On 06/02/2020	Bond Future		Sell	93	0.00
2040 On 06/02/2020	Bond Future		Buy	200	0.00
2040 On 06/02/2020	Bond Future		Sell	200	0.00
2040 On 06/02/2020	Bond Future		Buy	239	0.00
2040 On 06/02/2020	Bond Future		Sell	239	0.00
2040 On 06/02/2020	Bond Future		Buy	470	0.00
2040 On 06/02/2020	Bond Future		Sell	470	0.00
2040 On 06/02/2020	Bond Future		Buy	1,297	0.00

2040 On 06/02/2020	Bond Future	Sell	1,297	0.00
2040 On 06/02/2020	Bond Future	Buy	2,410	0.00
2040 On 06/02/2020	Bond Future	Sell	2,410	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future	Sell	19	0.00
2044 On 06/02/2020	Bond Future	Buy	19	0.00
2044 On 06/02/2020	Bond Future	Sell	19	0.00
2044 On 06/02/2020	Bond Future	Buy	19	0.00
2044 On 06/02/2020	Bond Future	Sell	850	0.00
2044 On 06/02/2020	Bond Future	Buy	850	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Buy	230	0.00
R248 On 06/02/2020	Bond Future	Sell	230	0.00
R248 On 06/02/2020	Bond Future	Buy	230	0.00
R248 On 06/02/2020	Bond Future	Sell	230	0.00
R248 On 06/02/2020	Bond Future	Sell	1,800	0.00
R248 On 06/02/2020	Bond Future	Buy	1,800	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	25	0.00
R209 On 06/02/2020	Bond Future	Sell	25	0.00

R214 Bond Future

R214 On 06/02/2020	Bond Future	Buy	73	0.00
R214 On 06/02/2020	Bond Future	Sell	73	0.00
R214 On 06/02/2020	Bond Future	Buy	108	0.00
R214 On 06/02/2020	Bond Future	Sell	108	0.00
R214 On 06/02/2020	Bond Future	Buy	163	0.00
R214 On 06/02/2020	Bond Future	Sell	163	0.00
R214 On 06/02/2020	Bond Future	Buy	207	0.00
R214 On 06/02/2020	Bond Future	Sell	207	0.00
R214 On 06/02/2020	Bond Future	Buy	211	0.00
R214 On 06/02/2020	Bond Future	Sell	211	0.00
R214 On 06/02/2020	Bond Future	Buy	267	0.00
R214 On 06/02/2020	Bond Future	Sell	267	0.00
R214 On 06/02/2020	Bond Future	Buy	292	0.00
R214 On 06/02/2020	Bond Future	Sell	292	0.00
R214 On 06/02/2020	Bond Future	Buy	1,404	0.00
R214 On 06/02/2020	Bond Future	Sell	1,404	0.00
R214 On 06/02/2020	Bond Future	Buy	1,625	0.00
R214 On 06/02/2020	Bond Future	Sell	1,625	0.00
R214 On 06/02/2020	Bond Future	Buy	4,350	0.00
R214 On 06/02/2020	Bond Future	Sell	4,350	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**24,170****0.00**