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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/02/2020

TO DATE : 06/02/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 07/05/2020	Index Future		Sell	1	0.00
ALBI On 07/05/2020	Index Future		Buy	1	0.00
ALBI On 07/05/2020	Index Future		Sell	3	0.00
ALBI On 07/05/2020	Index Future		Buy	3	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Buy	1	0.00
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	1	0.00
R186 On 07/05/2020	Bond Future		Sell	40	0.00
R186 On 07/05/2020	Bond Future		Buy	40	0.00
R186 On 07/05/2020	Bond Future		Buy	44	0.00
R186 On 07/05/2020	Bond Future		Sell	44	0.00

R186 On 07/05/2020	Bond Future		Sell	50	0.00
R186 On 07/05/2020	Bond Future		Buy	50	0.00
R186 On 07/05/2020	Bond Future		Buy	98	0.00
R186 On 07/05/2020	Bond Future		Sell	98	0.00
R186 On 07/05/2020	Bond Future		Buy	108	0.00
R186 On 07/05/2020	Bond Future		Sell	108	0.00
R186 On 07/05/2020	Bond Future		Buy	192	0.00
R186 On 07/05/2020	Bond Future		Sell	192	0.00
R186 On 07/05/2020	Bond Future		Sell	231	0.00
R186 On 07/05/2020	Bond Future		Buy	231	0.00
R186 On 07/05/2020	Bond Future		Buy	273	0.00
R186 On 07/05/2020	Bond Future		Sell	273	0.00
R186 On 07/05/2020	Bond Future		Sell	410	0.00
R186 On 07/05/2020	Bond Future		Buy	410	0.00
R186 On 07/05/2020	Bond Future		Buy	410	0.00
R186 On 07/05/2020	Bond Future		Sell	410	0.00
R186 On 07/05/2020	Bond Future		Buy	1,558	0.00
R186 On 07/05/2020	Bond Future		Sell	1,558	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

R2030 Bond Future

2030 On 07/05/2020	Bond Future		Sell	3	0.00
2030 On 07/05/2020	Bond Future		Buy	3	0.00
2030 On 07/05/2020	Bond Future		Sell	4	0.00
2030 On 07/05/2020	Bond Future		Buy	4	0.00
2030 On 07/05/2020	Bond Future		Sell	29	0.00
2030 On 07/05/2020	Bond Future		Buy	29	0.00
2030 On 07/05/2020	Bond Future		Sell	44	0.00
2030 On 07/05/2020	Bond Future		Buy	44	0.00
2030 On 07/05/2020	Bond Future		Sell	48	0.00
2030 On 07/05/2020	Bond Future		Buy	48	0.00
2030 On 07/05/2020	Bond Future		Sell	86	0.00
2030 On 07/05/2020	Bond Future		Buy	86	0.00
2030 On 07/05/2020	Bond Future		Sell	107	0.00
2030 On 07/05/2020	Bond Future		Buy	107	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	114	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	114	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	144	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	144	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	193	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	193	0.00
2030 On 07/05/2020	Bond Future		Sell	220	0.00
2030 On 07/05/2020	Bond Future		Buy	220	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	332	0.00
2030 On 07/05/2020	Bond Future	9.19	Put	332	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/05/2020			Sell	600	0.00
2030 On 07/05/2020			Buy	600	0.00
2030 On 07/05/2020			Buy	714	0.00
2030 On 07/05/2020			Sell	714	0.00
2030 On 07/05/2020			Sell	807	0.00
2030 On 07/05/2020			Buy	807	0.00
2030 On 07/05/2020			Sell	1,001	0.00
2030 On 07/05/2020			Buy	1,001	0.00
2030 On 07/05/2020			Buy	2,015	0.00
2030 On 07/05/2020			Sell	2,015	0.00
2030 On 07/05/2020	9.19	Put	Sell	3,108	0.00
2030 On 07/05/2020	9.19	Put	Buy	3,108	0.00
2030 On 07/05/2020	9.19	Put	Sell	3,859	0.00
2030 On 07/05/2020	9.19	Put	Buy	3,859	0.00
2030 On 07/05/2020	9.19	Put	Buy	7,750	0.00
2030 On 07/05/2020	9.19	Put	Sell	7,750	0.00

R2032 Bond Future

2032 On 07/05/2020			Sell	33	0.00
2032 On 07/05/2020			Buy	33	0.00
2032 On 07/05/2020			Buy	33	0.00
2032 On 07/05/2020			Sell	33	0.00
2032 On 07/05/2020			Sell	74	0.00
2032 On 07/05/2020			Buy	74	0.00
2032 On 07/05/2020			Buy	74	0.00
2032 On 07/05/2020			Sell	74	0.00
2032 On 07/05/2020			Buy	81	0.00
2032 On 07/05/2020			Sell	81	0.00
2032 On 07/05/2020			Sell	81	0.00
2032 On 07/05/2020			Buy	81	0.00
2032 On 07/05/2020			Sell	116	0.00
2032 On 07/05/2020			Buy	116	0.00
2032 On 07/05/2020			Buy	116	0.00
2032 On 07/05/2020			Sell	116	0.00
2032 On 07/05/2020			Sell	144	0.00
2032 On 07/05/2020			Buy	144	0.00
2032 On 07/05/2020			Buy	144	0.00
2032 On 07/05/2020			Sell	144	0.00
2032 On 07/05/2020	9.00	Call	Buy	165	0.00
2032 On 07/05/2020	9.00	Call	Sell	165	0.00
2032 On 07/05/2020	9.30	Call	Sell	165	0.00
2032 On 07/05/2020	9.30	Call	Buy	165	0.00

2032 On 07/05/2020	Bond Future			Sell	190	0.00
2032 On 07/05/2020	Bond Future			Buy	190	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	368	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	368	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	368	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	368	0.00
2032 On 07/05/2020	Bond Future			Sell	400	0.00
2032 On 07/05/2020	Bond Future			Buy	400	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	405	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	405	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	405	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	405	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	720	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	720	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	720	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	720	0.00
2032 On 07/05/2020	Bond Future			Sell	1,168	0.00
2032 On 07/05/2020	Bond Future			Buy	1,168	0.00
2032 On 07/05/2020	Bond Future			Buy	1,168	0.00
2032 On 07/05/2020	Bond Future			Sell	1,168	0.00
2032 On 07/05/2020	Bond Future			Sell	1,500	0.00
2032 On 07/05/2020	Bond Future			Buy	1,500	0.00
2032 On 07/05/2020	Bond Future			Buy	1,500	0.00
2032 On 07/05/2020	Bond Future			Sell	1,500	0.00
2032 On 07/05/2020	Bond Future			Buy	1,500	0.00
2032 On 07/05/2020	Bond Future			Sell	1,500	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	5,842	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	5,842	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	5,842	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	5,842	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	7,500	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	7,500	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Buy	7,500	0.00
2032 On 07/05/2020	Bond Future	9.00	Call	Sell	7,500	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	7,500	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	7,500	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Sell	7,500	0.00
2032 On 07/05/2020	Bond Future	9.30	Call	Buy	7,500	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future			Sell	47	0.00
R035 On 07/05/2020	Bond Future			Buy	47	0.00
R035 On 07/05/2020	Bond Future			Buy	47	0.00
R035 On 07/05/2020	Bond Future			Sell	47	0.00
R035 On 07/05/2020	Bond Future			Sell	180	0.00
R035 On 07/05/2020	Bond Future			Buy	180	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 07/05/2020			Sell	1	0.00
2037 On 07/05/2020			Buy	1	0.00
2037 On 07/05/2020			Sell	1	0.00
2037 On 07/05/2020			Buy	1	0.00
2037 On 07/05/2020			Sell	39	0.00
2037 On 07/05/2020			Buy	39	0.00
2037 On 07/05/2020			Sell	63	0.00
2037 On 07/05/2020			Buy	63	0.00
2037 On 07/05/2020			Buy	63	0.00
2037 On 07/05/2020			Sell	63	0.00
2037 On 07/05/2020			Sell	221	0.00
2037 On 07/05/2020			Buy	221	0.00
2037 On 07/05/2020			Sell	262	0.00
2037 On 07/05/2020			Buy	262	0.00
2037 On 07/05/2020			Buy	350	0.00
2037 On 07/05/2020			Sell	350	0.00
R2040 Bond Future					
2040 On 07/05/2020			Sell	124	0.00
2040 On 07/05/2020			Buy	124	0.00
2040 On 07/05/2020			Buy	124	0.00
2040 On 07/05/2020			Sell	124	0.00
R2044 Bond Future					
2044 On 06/02/2020			Buy	11	0.00
2044 On 06/02/2020			Sell	11	0.00
2044 On 07/05/2020			Sell	11	0.00
2044 On 07/05/2020			Buy	11	0.00
2044 On 06/02/2020			Buy	13	0.00
2044 On 06/02/2020			Sell	13	0.00
2044 On 07/05/2020			Sell	13	0.00
2044 On 07/05/2020			Buy	13	0.00
2044 On 06/02/2020			Buy	24	0.00
2044 On 06/02/2020			Sell	24	0.00
2044 On 06/02/2020			Buy	24	0.00
2044 On 06/02/2020			Sell	24	0.00
2044 On 06/02/2020			Buy	24	0.00
2044 On 06/02/2020			Sell	24	0.00
2044 On 07/05/2020			Sell	24	0.00

2044 On 07/05/2020	Bond Future	Buy	24	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	24	0.00
2044 On 07/05/2020	Bond Future	Buy	24	0.00
2044 On 06/02/2020	Bond Future	Buy	39	0.00
2044 On 06/02/2020	Bond Future	Sell	39	0.00
2044 On 07/05/2020	Bond Future	Sell	39	0.00
2044 On 07/05/2020	Bond Future	Buy	39	0.00
2044 On 06/02/2020	Bond Future	Buy	46	0.00
2044 On 06/02/2020	Bond Future	Sell	46	0.00
2044 On 07/05/2020	Bond Future	Sell	46	0.00
2044 On 07/05/2020	Bond Future	Buy	46	0.00
2044 On 07/05/2020	Bond Future	Buy	49	0.00
2044 On 07/05/2020	Bond Future	Sell	49	0.00
2044 On 07/05/2020	Bond Future	Sell	49	0.00
2044 On 07/05/2020	Bond Future	Buy	49	0.00
2044 On 06/02/2020	Bond Future	Buy	108	0.00
2044 On 06/02/2020	Bond Future	Sell	108	0.00
2044 On 07/05/2020	Bond Future	Sell	108	0.00
2044 On 07/05/2020	Bond Future	Buy	108	0.00
2044 On 06/02/2020	Bond Future	Buy	113	0.00
2044 On 06/02/2020	Bond Future	Sell	113	0.00
2044 On 07/05/2020	Bond Future	Sell	113	0.00
2044 On 07/05/2020	Bond Future	Buy	113	0.00
2044 On 07/05/2020	Bond Future	Buy	160	0.00
2044 On 07/05/2020	Bond Future	Sell	160	0.00
2044 On 06/02/2020	Bond Future	Buy	192	0.00
2044 On 06/02/2020	Bond Future	Sell	192	0.00
2044 On 07/05/2020	Bond Future	Sell	192	0.00
2044 On 07/05/2020	Bond Future	Buy	192	0.00
2044 On 06/02/2020	Bond Future	Buy	232	0.00
2044 On 06/02/2020	Bond Future	Sell	232	0.00
2044 On 07/05/2020	Bond Future	Sell	232	0.00
2044 On 07/05/2020	Bond Future	Buy	232	0.00
2044 On 06/02/2020	Bond Future	Buy	826	0.00
2044 On 06/02/2020	Bond Future	Sell	826	0.00
2044 On 06/02/2020	Bond Future	Buy	826	0.00
2044 On 06/02/2020	Bond Future	Sell	826	0.00
2044 On 07/05/2020	Bond Future	Sell	826	0.00
2044 On 07/05/2020	Bond Future	Buy	826	0.00
2044 On 07/05/2020	Bond Future	Buy	826	0.00
2044 On 07/05/2020	Bond Future	Sell	826	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future	Buy	6	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/02/2020			Sell	6	0.00
R248 On 06/02/2020			Buy	6	0.00
R248 On 06/02/2020			Sell	6	0.00
R248 On 07/05/2020			Sell	6	0.00
R248 On 07/05/2020			Buy	6	0.00
R248 On 07/05/2020			Sell	6	0.00
R248 On 07/05/2020			Buy	6	0.00
R248 On 06/02/2020			Buy	12	0.00
R248 On 06/02/2020			Sell	12	0.00
R248 On 06/02/2020			Buy	12	0.00
R248 On 06/02/2020			Sell	12	0.00
R248 On 06/02/2020			Buy	12	0.00
R248 On 06/02/2020			Sell	12	0.00
R248 On 07/05/2020			Sell	12	0.00
R248 On 07/05/2020			Buy	12	0.00
R248 On 07/05/2020			Sell	12	0.00
R248 On 07/05/2020			Buy	12	0.00
R248 On 07/05/2020			Sell	12	0.00
R248 On 07/05/2020			Buy	12	0.00
R248 On 06/02/2020			Buy	20	0.00
R248 On 06/02/2020			Sell	20	0.00
R248 On 07/05/2020			Sell	20	0.00
R248 On 07/05/2020			Buy	20	0.00
R248 On 06/02/2020			Buy	24	0.00
R248 On 06/02/2020			Sell	24	0.00
R248 On 07/05/2020			Sell	24	0.00
R248 On 07/05/2020			Buy	24	0.00
R248 On 06/02/2020			Buy	58	0.00
R248 On 06/02/2020			Sell	58	0.00
R248 On 07/05/2020			Sell	58	0.00
R248 On 07/05/2020			Buy	58	0.00
R248 On 06/02/2020			Buy	99	0.00
R248 On 06/02/2020			Sell	99	0.00
R248 On 07/05/2020			Sell	99	0.00
R248 On 07/05/2020			Buy	99	0.00
R248 On 06/02/2020			Buy	119	0.00
R248 On 06/02/2020			Sell	119	0.00
R248 On 07/05/2020			Sell	119	0.00
R248 On 07/05/2020			Buy	119	0.00
R248 On 06/02/2020			Buy	894	0.00
R248 On 06/02/2020			Sell	894	0.00
R248 On 07/05/2020			Sell	894	0.00

R248 On 07/05/2020	Bond Future	Buy	894	0.00
R248 On 06/02/2020	Bond Future	Buy	1,262	0.00
R248 On 06/02/2020	Bond Future	Sell	1,262	0.00
R248 On 06/02/2020	Bond Future	Buy	1,262	0.00
R248 On 06/02/2020	Bond Future	Sell	1,262	0.00
R248 On 07/05/2020	Bond Future	Sell	1,262	0.00
R248 On 07/05/2020	Bond Future	Buy	1,262	0.00
R248 On 07/05/2020	Bond Future	Buy	1,262	0.00
R248 On 07/05/2020	Bond Future	Sell	1,262	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future	Sell	5	0.00
R208 On 07/05/2020	Bond Future	Buy	5	0.00
R208 On 07/05/2020	Bond Future	Buy	15	0.00
R208 On 07/05/2020	Bond Future	Sell	15	0.00
R208 On 07/05/2020	Bond Future	Buy	61	0.00
R208 On 07/05/2020	Bond Future	Sell	61	0.00
R208 On 07/05/2020	Bond Future	Buy	61	0.00
R208 On 07/05/2020	Bond Future	Sell	61	0.00
R208 On 07/05/2020	Bond Future	Buy	334	0.00
R208 On 07/05/2020	Bond Future	Sell	334	0.00
R208 On 07/05/2020	Bond Future	Sell	349	0.00
R208 On 07/05/2020	Bond Future	Buy	349	0.00
R208 On 07/05/2020	Bond Future	Buy	410	0.00
R208 On 07/05/2020	Bond Future	Sell	410	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	32	0.00
R209 On 06/02/2020	Bond Future	Sell	32	0.00
R209 On 06/02/2020	Bond Future	Sell	32	0.00
R209 On 06/02/2020	Bond Future	Buy	32	0.00
R209 On 07/05/2020	Bond Future	Sell	32	0.00
R209 On 07/05/2020	Bond Future	Buy	32	0.00
R209 On 07/05/2020	Bond Future	Sell	32	0.00
R209 On 07/05/2020	Bond Future	Buy	32	0.00
R209 On 07/05/2020	Bond Future	Sell	32	0.00
R209 On 07/05/2020	Bond Future	Buy	32	0.00
R209 On 07/05/2020	Bond Future	Buy	51	0.00
R209 On 07/05/2020	Bond Future	Sell	51	0.00
R209 On 07/05/2020	Bond Future	Buy	56	0.00
R209 On 07/05/2020	Bond Future	Sell	56	0.00
R209 On 07/05/2020	Bond Future	Buy	107	0.00
R209 On 07/05/2020	Bond Future	Sell	107	0.00

Grand Total for Daily Detailed Turnover:

95,837

0.00