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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/02/2020

TO DATE : 10/02/2020

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

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

Govi Total Return Index

GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00
GOVI On 07/05/2020	GOVI		Sell	1	0.00

New Inflation Linked Index

IGOV On 07/05/2020	Index Future		Buy	2	0.00
IGOV On 07/05/2020	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	8.50	Put	Buy	6	0.00
R186 On 07/05/2020	Bond Future	8.50	Put	Sell	6	0.00
R186 On 07/05/2020	Bond Future			Sell	7	0.00
R186 On 07/05/2020	Bond Future			Buy	7	0.00
R186 On 07/05/2020	Bond Future			Sell	30	0.00
R186 On 07/05/2020	Bond Future			Buy	30	0.00
R186 On 07/05/2020	Bond Future			Sell	120	0.00
R186 On 07/05/2020	Bond Future			Buy	120	0.00
R186 On 07/05/2020	Bond Future			Sell	150	0.00
R186 On 07/05/2020	Bond Future			Buy	150	0.00
R186 On 07/05/2020	Bond Future			Buy	198	0.00
R186 On 07/05/2020	Bond Future			Sell	198	0.00
R186 On 07/05/2020	Bond Future			Buy	441	0.00
R186 On 07/05/2020	Bond Future			Sell	441	0.00
R186 On 07/05/2020	Bond Future			Buy	486	0.00
R186 On 07/05/2020	Bond Future			Sell	486	0.00
R186 On 07/05/2020	Bond Future			Buy	864	0.00
R186 On 07/05/2020	Bond Future			Sell	864	0.00
R186 On 07/05/2020	Bond Future			Buy	7,011	0.00
R186 On 07/05/2020	Bond Future			Sell	7,011	0.00
R186 On 07/05/2020	Bond Future			Buy	9,000	0.00
R186 On 07/05/2020	Bond Future			Sell	9,000	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future			Sell	180	0.00
2030 On 07/05/2020	Bond Future			Buy	180	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future			Sell	380	0.00
2032 On 07/05/2020	Bond Future			Buy	380	0.00
2032 On 07/05/2020	Bond Future			Buy	410	0.00
2032 On 07/05/2020	Bond Future			Sell	410	0.00
2032 On 07/05/2020	Bond Future			Sell	410	0.00
2032 On 07/05/2020	Bond Future			Buy	410	0.00
2032 On 07/05/2020	Bond Future			Sell	2,300	0.00
2032 On 07/05/2020	Bond Future			Buy	2,300	0.00
2032 On 07/05/2020	Bond Future			Buy	2,680	0.00
2032 On 07/05/2020	Bond Future			Sell	2,680	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future			Buy	63	0.00
R035 On 07/05/2020	Bond Future			Sell	63	0.00
R035 On 07/05/2020	Bond Future			Buy	300	0.00
R035 On 07/05/2020	Bond Future			Sell	300	0.00
R035 On 07/05/2020	Bond Future			Sell	1,900	0.00
R035 On 07/05/2020	Bond Future			Buy	1,900	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/05/2020	Bond Future		Sell	4,580	0.00
R035 On 07/05/2020	Bond Future		Buy	4,580	0.00
R2040 Bond Future					
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	1	0.00
2040 On 07/05/2020	Bond Future		Sell	2	0.00
2040 On 07/05/2020	Bond Future		Buy	2	0.00
2040 On 07/05/2020	Bond Future		Sell	2	0.00
2040 On 07/05/2020	Bond Future		Buy	2	0.00
2040 On 07/05/2020	Bond Future		Sell	4	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	4	0.00
2040 On 07/05/2020	Bond Future		Sell	5	0.00
2040 On 07/05/2020	Bond Future		Buy	5	0.00
2040 On 07/05/2020	Bond Future		Sell	6	0.00
2040 On 07/05/2020	Bond Future		Buy	6	0.00
2040 On 07/05/2020	Bond Future		Sell	79	0.00
2040 On 07/05/2020	Bond Future		Buy	79	0.00
2040 On 07/05/2020	Bond Future		Sell	119	0.00
2040 On 07/05/2020	Bond Future		Buy	119	0.00
2040 On 07/05/2020	Bond Future		Sell	231	0.00
2040 On 07/05/2020	Bond Future		Buy	231	0.00
2040 On 07/05/2020	Bond Future		Buy	350	0.00
2040 On 07/05/2020	Bond Future		Sell	350	0.00
2040 On 07/05/2020	Bond Future		Sell	350	0.00
2040 On 07/05/2020	Bond Future		Buy	350	0.00
2040 On 07/05/2020	Bond Future		Buy	454	0.00
2040 On 07/05/2020	Bond Future		Sell	454	0.00
2040 On 07/05/2020	Bond Future		Buy	500	0.00
2040 On 07/05/2020	Bond Future		Sell	500	0.00
R2044 Bond Future					
2044 On 07/05/2020	Bond Future		Sell	3	0.00
2044 On 07/05/2020	Bond Future		Buy	3	0.00
2044 On 07/05/2020	Bond Future		Sell	4	0.00
2044 On 07/05/2020	Bond Future		Buy	4	0.00
2044 On 07/05/2020	Bond Future		Sell	7	0.00

2044 On 07/05/2020	Bond Future			Buy	7	0.00
2044 On 07/05/2020	Bond Future			Sell	8	0.00
2044 On 07/05/2020	Bond Future			Buy	8	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	10	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	10	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	10	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	10	0.00
2044 On 07/05/2020	Bond Future			Sell	12	0.00
2044 On 07/05/2020	Bond Future			Buy	12	0.00
2044 On 07/05/2020	Bond Future			Sell	13	0.00
2044 On 07/05/2020	Bond Future			Buy	13	0.00
2044 On 07/05/2020	Bond Future			Sell	14	0.00
2044 On 07/05/2020	Bond Future			Buy	14	0.00
2044 On 07/05/2020	Bond Future			Sell	18	0.00
2044 On 07/05/2020	Bond Future			Buy	18	0.00
2044 On 05/11/2020	Bond Future	10.04	Call	Sell	20	0.00
2044 On 05/11/2020	Bond Future	10.04	Call	Buy	20	0.00
2044 On 05/11/2020	Bond Future	9.34	Call	Buy	20	0.00
2044 On 05/11/2020	Bond Future	9.34	Call	Sell	20	0.00
2044 On 05/11/2020	Bond Future	11.06	Put	Buy	20	0.00
2044 On 05/11/2020	Bond Future	11.06	Put	Sell	20	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	25	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	25	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	25	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	25	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	25	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	25	0.00
2044 On 05/11/2020	Bond Future	10.04	Call	Sell	45	0.00
2044 On 05/11/2020	Bond Future	10.04	Call	Buy	45	0.00
2044 On 05/11/2020	Bond Future	9.34	Call	Buy	45	0.00
2044 On 05/11/2020	Bond Future	9.34	Call	Sell	45	0.00
2044 On 05/11/2020	Bond Future	11.06	Put	Buy	45	0.00
2044 On 05/11/2020	Bond Future	11.06	Put	Sell	45	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	50	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	50	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	50	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	50	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	50	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	50	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	55	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	55	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/02/2021	10.84	Put	Sell	55	0.00
2044 On 04/02/2021	9.66	Call	Buy	90	0.00
2044 On 04/02/2021	9.66	Call	Sell	90	0.00
2044 On 04/02/2021	10.29	Put	Sell	90	0.00
2044 On 04/02/2021	10.29	Put	Buy	90	0.00
2044 On 04/02/2021	10.84	Put	Buy	90	0.00
2044 On 04/02/2021	10.84	Put	Sell	90	0.00
2044 On 05/11/2020	10.04	Call	Sell	110	0.00
2044 On 05/11/2020	10.04	Call	Buy	110	0.00
2044 On 05/11/2020	9.34	Call	Buy	110	0.00
2044 On 05/11/2020	9.34	Call	Sell	110	0.00
2044 On 04/02/2021	9.66	Call	Buy	175	0.00
2044 On 04/02/2021	9.66	Call	Sell	175	0.00
2044 On 04/02/2021	10.29	Put	Sell	175	0.00
2044 On 04/02/2021	10.29	Put	Buy	175	0.00
2044 On 04/02/2021	10.84	Put	Buy	175	0.00
2044 On 04/02/2021	10.84	Put	Sell	175	0.00
2044 On 07/05/2020			Sell	248	0.00
2044 On 07/05/2020			Buy	248	0.00
2044 On 05/11/2020	10.04	Call	Sell	350	0.00
2044 On 05/11/2020	10.04	Call	Buy	350	0.00
2044 On 05/11/2020	9.34	Call	Buy	350	0.00
2044 On 05/11/2020	9.34	Call	Sell	350	0.00
2044 On 05/11/2020	11.06	Put	Buy	350	0.00
2044 On 05/11/2020	11.06	Put	Sell	350	0.00
2044 On 07/05/2020			Sell	370	0.00
2044 On 07/05/2020			Buy	370	0.00
2044 On 04/02/2021	9.66	Call	Sell	405	0.00
2044 On 04/02/2021	9.66	Call	Buy	405	0.00
2044 On 04/02/2021	10.29	Put	Buy	405	0.00
2044 On 04/02/2021	10.29	Put	Sell	405	0.00
2044 On 04/02/2021	10.84	Put	Buy	405	0.00
2044 On 04/02/2021	10.84	Put	Sell	405	0.00
2044 On 05/11/2020	10.04	Call	Buy	525	0.00
2044 On 05/11/2020	10.04	Call	Sell	525	0.00
2044 On 05/11/2020	9.34	Call	Sell	525	0.00
2044 On 05/11/2020	9.34	Call	Buy	525	0.00
2044 On 07/05/2020			Sell	720	0.00
2044 On 07/05/2020			Buy	720	0.00
2044 On 07/05/2020			Buy	1,417	0.00
2044 On 07/05/2020			Sell	1,417	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future	Sell	1	0.00
R209 On 07/05/2020	Bond Future	Buy	1	0.00
R209 On 07/05/2020	Bond Future	Buy	4	0.00
R209 On 07/05/2020	Bond Future	Sell	4	0.00
R209 On 07/05/2020	Bond Future	Buy	6	0.00
R209 On 07/05/2020	Bond Future	Sell	6	0.00
R209 On 07/05/2020	Bond Future	Buy	11	0.00
R209 On 07/05/2020	Bond Future	Sell	11	0.00
R209 On 07/05/2020	Bond Future	Buy	12	0.00
R209 On 07/05/2020	Bond Future	Sell	12	0.00
R209 On 07/05/2020	Bond Future	Buy	20	0.00
R209 On 07/05/2020	Bond Future	Sell	20	0.00
R209 On 07/05/2020	Bond Future	Buy	20	0.00
R209 On 07/05/2020	Bond Future	Sell	20	0.00
R209 On 07/05/2020	Bond Future	Buy	23	0.00
R209 On 07/05/2020	Bond Future	Sell	23	0.00
R209 On 07/05/2020	Bond Future	Buy	29	0.00
R209 On 07/05/2020	Bond Future	Sell	29	0.00
R209 On 07/05/2020	Bond Future	Sell	392	0.00
R209 On 07/05/2020	Bond Future	Buy	392	0.00
R209 On 07/05/2020	Bond Future	Buy	586	0.00
R209 On 07/05/2020	Bond Future	Sell	586	0.00
R209 On 07/05/2020	Bond Future	Buy	1,142	0.00
R209 On 07/05/2020	Bond Future	Sell	1,142	0.00
R209 On 07/05/2020	Bond Future	Sell	2,245	0.00
R209 On 07/05/2020	Bond Future	Buy	2,245	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Buy	13	0.00
R214 On 07/05/2020	Bond Future	Sell	13	0.00
R214 On 07/05/2020	Bond Future	Buy	170	0.00
R214 On 07/05/2020	Bond Future	Sell	170	0.00

Grand Total for Daily Detailed Turnover: 46,082 0.00