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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/07/2020

TO DATE : 15/07/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2029 Bond Future

2029 On 06/08/2020	Bond Future		Buy	279	0.00
2029 On 06/08/2020	Bond Future		Sell	279	0.00
2029 On 05/11/2020	Bond Future		Sell	279	0.00
2029 On 05/11/2020	Bond Future		Buy	279	0.00
2029 On 06/08/2020	Bond Future		Buy	927	0.00
2029 On 06/08/2020	Bond Future		Sell	927	0.00
2029 On 05/11/2020	Bond Future		Sell	927	0.00
2029 On 05/11/2020	Bond Future		Buy	927	0.00
2029 On 06/08/2020	Bond Future		Buy	1,206	0.00
2029 On 06/08/2020	Bond Future		Sell	1,206	0.00
2029 On 05/11/2020	Bond Future		Sell	1,206	0.00
2029 On 05/11/2020	Bond Future		Buy	1,206	0.00

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I2038 Bond Future

2038 On 06/08/2020	Bond Future	Buy	1,685	0.00
2038 On 06/08/2020	Bond Future	Sell	1,685	0.00
2038 On 05/11/2020	Bond Future	Sell	1,685	0.00
2038 On 05/11/2020	Bond Future	Buy	1,685	0.00

I2046 Bond Future

2046 On 06/08/2020	Bond Future	Buy	1,303	0.00
2046 On 06/08/2020	Bond Future	Sell	1,303	0.00
2046 On 05/11/2020	Bond Future	Sell	1,303	0.00
2046 On 05/11/2020	Bond Future	Buy	1,303	0.00
2046 On 06/08/2020	Bond Future	Buy	2,672	0.00
2046 On 06/08/2020	Bond Future	Sell	2,672	0.00
2046 On 05/11/2020	Bond Future	Sell	2,672	0.00
2046 On 05/11/2020	Bond Future	Buy	2,672	0.00
2046 On 06/08/2020	Bond Future	Sell	3,975	0.00
2046 On 06/08/2020	Bond Future	Buy	3,975	0.00
2046 On 05/11/2020	Bond Future	Buy	3,975	0.00
2046 On 05/11/2020	Bond Future	Sell	3,975	0.00

I2050 Bond Future

2050 On 06/08/2020	Bond Future	Buy	2,590	0.00
2050 On 06/08/2020	Bond Future	Sell	2,590	0.00
2050 On 05/11/2020	Bond Future	Sell	2,590	0.00
2050 On 05/11/2020	Bond Future	Buy	2,590	0.00

R186 Bond Future

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	Buy	181	0.00
R186 On 06/08/2020	Bond Future	Sell	181	0.00
R186 On 05/11/2020	Bond Future	Sell	181	0.00
R186 On 05/11/2020	Bond Future	Buy	181	0.00

R197 Bond Future

R197 On 06/08/2020	Bond Future	Sell	1,400	0.00
R197 On 06/08/2020	Bond Future	Buy	1,400	0.00
R197 On 05/11/2020	Bond Future	Buy	1,400	0.00
R197 On 05/11/2020	Bond Future	Sell	1,400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 06/08/2020			Buy	150	0.00
R202 On 06/08/2020			Sell	150	0.00
R202 On 05/11/2020			Sell	150	0.00
R202 On 05/11/2020			Buy	150	0.00
R202 On 06/08/2020			Buy	419	0.00
R202 On 06/08/2020			Sell	419	0.00
R202 On 05/11/2020			Sell	419	0.00
R202 On 05/11/2020			Buy	419	0.00
R202 On 06/08/2020			Buy	1,335	0.00
R202 On 06/08/2020			Sell	1,335	0.00
R202 On 05/11/2020			Sell	1,335	0.00
R202 On 05/11/2020			Buy	1,335	0.00
R202 On 06/08/2020			Buy	1,904	0.00
R202 On 06/08/2020			Sell	1,904	0.00
R202 On 05/11/2020			Sell	1,904	0.00
R202 On 05/11/2020			Buy	1,904	0.00
R2023 Bond Future					
R023 On 06/08/2020			Sell	3,370	0.00
R023 On 06/08/2020			Buy	3,370	0.00
R023 On 05/11/2020			Buy	3,370	0.00
R023 On 05/11/2020			Sell	3,370	0.00
R2030 Bond Future					
2030 On 05/11/2020			Sell	1,500	0.00
2030 On 05/11/2020			Buy	1,500	0.00
R2035 Bond Future					
R035 On 06/08/2020			Sell	3	0.00
R035 On 06/08/2020			Buy	3	0.00
R035 On 06/08/2020			Buy	3	0.00
R035 On 06/08/2020			Sell	3	0.00
R035 On 06/05/2021	10.81	Call	Buy	140	0.00
R035 On 06/05/2021	10.81	Call	Sell	140	0.00
R035 On 06/05/2021	11.55	Put	Sell	140	0.00
R035 On 06/05/2021	11.55	Put	Buy	140	0.00

R035 On 06/05/2021	Bond Future	12.77	Put	Buy	140	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	140	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Buy	170	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Sell	170	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Sell	170	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Buy	170	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Buy	170	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	170	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Buy	660	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Sell	660	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Sell	660	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Buy	660	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Buy	660	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	660	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Buy	680	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Sell	680	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Sell	680	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Buy	680	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Buy	680	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	680	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Sell	1,650	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	10.81	Call	Sell	1,650	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Sell	1,650	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Sell	1,650	0.00
R035 On 06/05/2021	Bond Future	11.55	Put	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	1,650	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Buy	1,650	0.00
R035 On 06/05/2021	Bond Future	12.77	Put	Sell	1,650	0.00

R2037 Bond Future

2037 On 06/08/2020	Bond Future			Sell	3	0.00
2037 On 06/08/2020	Bond Future			Buy	3	0.00
2037 On 06/08/2020	Bond Future			Sell	3	0.00
2037 On 06/08/2020	Bond Future			Buy	3	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future			Buy	9	0.00
2044 On 06/08/2020	Bond Future			Sell	9	0.00
2044 On 06/08/2020	Bond Future			Buy	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Sell	11	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	26	0.00
2044 On 06/08/2020			Sell	26	0.00
2044 On 06/08/2020			Buy	34	0.00
2044 On 06/08/2020			Sell	34	0.00
2044 On 06/08/2020			Buy	40	0.00
2044 On 06/08/2020			Sell	40	0.00
2044 On 06/08/2020			Buy	71	0.00
2044 On 06/08/2020			Sell	71	0.00
2044 On 06/08/2020			Buy	71	0.00
2044 On 06/08/2020			Sell	71	0.00
2044 On 06/08/2020			Buy	99	0.00
2044 On 06/08/2020			Sell	99	0.00
2044 On 06/08/2020			Buy	123	0.00
2044 On 06/08/2020			Sell	123	0.00
2044 On 06/08/2020			Buy	500	0.00
2044 On 06/08/2020			Sell	500	0.00
R209 Bond Future					
R209 On 06/08/2020			Buy	6	0.00
R209 On 06/08/2020			Sell	6	0.00
R209 On 06/08/2020			Sell	6	0.00
R209 On 06/08/2020			Buy	6	0.00
R209 On 06/08/2020			Buy	20	0.00
R209 On 06/08/2020			Sell	20	0.00
R209 On 06/08/2020			Sell	20	0.00
R209 On 06/08/2020			Buy	20	0.00
R209 On 06/05/2021			Sell	460	0.00
R209 On 06/05/2021			Buy	460	0.00
R209 On 06/05/2021			Sell	460	0.00
R209 On 06/05/2021			Buy	460	0.00
R209 On 06/05/2021	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	12.25	Put	Sell	1,000	0.00

R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00

R210 Bond Future

R210 On 06/08/2020	Bond Future			Buy	124	0.00
R210 On 06/08/2020	Bond Future			Sell	124	0.00
R210 On 05/11/2020	Bond Future			Sell	124	0.00
R210 On 05/11/2020	Bond Future			Buy	124	0.00
R210 On 06/08/2020	Bond Future			Buy	520	0.00
R210 On 06/08/2020	Bond Future			Sell	520	0.00
R210 On 05/11/2020	Bond Future			Sell	520	0.00
R210 On 05/11/2020	Bond Future			Buy	520	0.00
R210 On 06/08/2020	Bond Future			Sell	644	0.00
R210 On 06/08/2020	Bond Future			Buy	644	0.00
R210 On 05/11/2020	Bond Future			Buy	644	0.00
R210 On 05/11/2020	Bond Future			Sell	644	0.00

R212 Bond Future

R212 On 06/08/2020	Bond Future			Sell	1,526	0.00
R212 On 06/08/2020	Bond Future			Buy	1,526	0.00
R212 On 05/11/2020	Bond Future			Buy	1,526	0.00
R212 On 05/11/2020	Bond Future			Sell	1,526	0.00

Grand Total for Daily Detailed Turnover:

76,794 0.00