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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/09/2020

TO DATE : 01/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2033 Bond Future

2033 On 05/11/2020	Bond Future		Buy	10	0.00
2033 On 05/11/2020	Bond Future		Sell	10	0.00
2033 On 05/11/2020	Bond Future		Sell	20	0.00
2033 On 05/11/2020	Bond Future		Buy	20	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future		Sell	5	0.00
R186 On 05/11/2020	Bond Future		Buy	5	0.00
R186 On 05/11/2020	Bond Future		Sell	5	0.00
R186 On 05/11/2020	Bond Future		Buy	5	0.00
R186 On 05/11/2020	Bond Future		Buy	20	0.00
R186 On 05/11/2020	Bond Future		Sell	20	0.00
R186 On 05/11/2020	Bond Future		Buy	20	0.00

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R186 On 05/11/2020	Bond Future		Sell	20	0.00
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R2030 Bond Future

2030 On 05/11/2020	Bond Future		Sell	6	0.00
2030 On 05/11/2020	Bond Future		Buy	6	0.00
2030 On 05/11/2020	Bond Future		Sell	10	0.00
2030 On 05/11/2020	Bond Future		Buy	10	0.00
2030 On 05/11/2020	Bond Future		Buy	11	0.00
2030 On 05/11/2020	Bond Future		Sell	11	0.00
2030 On 05/11/2020	Bond Future		Sell	11	0.00
2030 On 05/11/2020	Bond Future		Buy	11	0.00
2030 On 05/11/2020	Bond Future		Sell	14	0.00
2030 On 05/11/2020	Bond Future		Buy	14	0.00
2030 On 05/11/2020	Bond Future		Sell	18	0.00
2030 On 05/11/2020	Bond Future		Buy	18	0.00
2030 On 05/11/2020	Bond Future		Sell	21	0.00
2030 On 05/11/2020	Bond Future		Buy	21	0.00
2030 On 05/11/2020	Bond Future		Sell	35	0.00
2030 On 05/11/2020	Bond Future		Buy	35	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	37	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	37	0.00
2030 On 05/11/2020	Bond Future		Sell	42	0.00
2030 On 05/11/2020	Bond Future		Buy	42	0.00
2030 On 05/11/2020	Bond Future		Sell	45	0.00
2030 On 05/11/2020	Bond Future		Buy	45	0.00
2030 On 05/11/2020	Bond Future		Sell	47	0.00
2030 On 05/11/2020	Bond Future		Buy	47	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	47	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	47	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	54	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	54	0.00
2030 On 05/11/2020	Bond Future		Sell	85	0.00
2030 On 05/11/2020	Bond Future		Buy	85	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	107	0.00
2030 On 05/11/2020	Bond Future	9.60	Put	107	0.00
2030 On 05/11/2020	Bond Future		Buy	122	0.00
2030 On 05/11/2020	Bond Future		Sell	122	0.00
2030 On 05/11/2020	Bond Future		Sell	222	0.00
2030 On 05/11/2020	Bond Future		Buy	222	0.00
2030 On 05/11/2020	Bond Future		Sell	384	0.00
2030 On 05/11/2020	Bond Future		Buy	384	0.00
2030 On 05/11/2020	Bond Future		Sell	456	0.00
2030 On 05/11/2020	Bond Future		Buy	456	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020			Sell	619	0.00
2030 On 05/11/2020			Buy	619	0.00
2030 On 05/11/2020			Buy	834	0.00
2030 On 05/11/2020			Sell	834	0.00
2030 On 05/11/2020	9.60	Put	Sell	1,168	0.00
2030 On 05/11/2020	9.60	Put	Buy	1,168	0.00
2030 On 05/11/2020			Buy	1,170	0.00
2030 On 05/11/2020			Sell	1,170	0.00
2030 On 05/11/2020			Sell	1,320	0.00
2030 On 05/11/2020			Buy	1,320	0.00
2030 On 05/11/2020	9.60	Put	Sell	1,587	0.00
2030 On 05/11/2020	9.60	Put	Buy	1,587	0.00
2030 On 05/11/2020	9.60	Put	Sell	3,000	0.00
2030 On 05/11/2020	9.60	Put	Buy	3,000	0.00
R2032 Bond Future					
2032 On 05/11/2020			Buy	4	0.00
2032 On 05/11/2020			Sell	4	0.00
2032 On 05/11/2020			Sell	4	0.00
2032 On 05/11/2020			Buy	4	0.00
R2035 Bond Future					
R035 On 05/11/2020			Buy	3	0.00
R035 On 05/11/2020			Sell	3	0.00
R035 On 05/11/2020			Buy	3	0.00
R035 On 05/11/2020			Sell	3	0.00
R2037 Bond Future					
2037 On 05/11/2020			Buy	12	0.00
2037 On 05/11/2020			Sell	12	0.00
2037 On 05/11/2020			Buy	12	0.00
2037 On 05/11/2020			Sell	12	0.00
R2040 Bond Future					
2040 On 05/11/2020			Buy	24	0.00
2040 On 05/11/2020			Sell	24	0.00
2040 On 05/11/2020			Sell	24	0.00
2040 On 05/11/2020			Buy	24	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	Sell	12	0.00
2044 On 05/11/2020	Bond Future	Buy	12	0.00
2044 On 05/11/2020	Bond Future	Buy	12	0.00
2044 On 05/11/2020	Bond Future	Sell	12	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Buy	25	0.00
R248 On 05/11/2020	Bond Future	Sell	25	0.00
R248 On 05/11/2020	Bond Future	Buy	25	0.00
R248 On 05/11/2020	Bond Future	Sell	25	0.00

R210 Bond Future

R210 On 05/11/2020	Bond Future	Buy	10	0.00
R210 On 05/11/2020	Bond Future	Sell	10	0.00
R210 On 05/11/2020	Bond Future	Buy	960	0.00
R210 On 05/11/2020	Bond Future	Sell	960	0.00

R213 Bond Future

R213 On 05/11/2020	Bond Future	Buy	4	0.00
R213 On 05/11/2020	Bond Future	Sell	4	0.00
R213 On 05/11/2020	Bond Future	Buy	4	0.00
R213 On 05/11/2020	Bond Future	Sell	4	0.00

Grand Total for Daily Detailed Turnover:**12,690 0.00**