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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/09/2020

TO DATE : 18/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2029 Bond Future				
2029 On 05/11/2020			Buy	29
2029 On 05/11/2020			Sell	29
2029 On 05/11/2020			Buy	29
2029 On 05/11/2020			Sell	29
I2038 Bond Future				
2038 On 05/11/2020			Sell	126
2038 On 05/11/2020			Buy	126
I2050 Bond Future				
2050 On 05/11/2020			Sell	151
2050 On 05/11/2020			Buy	151

R186 Bond Future

R186 On 05/11/2020	Bond Future	Buy	1	0.00
R186 On 05/11/2020	Bond Future	Sell	1	0.00
R186 On 05/11/2020	Bond Future	Sell	1	0.00
R186 On 05/11/2020	Bond Future	Buy	1	0.00
R186 On 05/11/2020	Bond Future	Buy	18	0.00
R186 On 05/11/2020	Bond Future	Sell	18	0.00
R186 On 05/11/2020	Bond Future	Sell	95	0.00
R186 On 05/11/2020	Bond Future	Buy	95	0.00
R186 On 05/11/2020	Bond Future	Sell	127	0.00
R186 On 05/11/2020	Bond Future	Buy	127	0.00
R186 On 05/11/2020	Bond Future	Buy	222	0.00
R186 On 05/11/2020	Bond Future	Sell	222	0.00
R186 On 05/11/2020	Bond Future	Buy	462	0.00
R186 On 05/11/2020	Bond Future	Sell	462	0.00
R186 On 05/11/2020	Bond Future	Sell	480	0.00
R186 On 05/11/2020	Bond Future	Buy	480	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Buy	31	0.00
R023 On 05/11/2020	Bond Future	Sell	31	0.00
R023 On 05/11/2020	Bond Future	Buy	438	0.00
R023 On 05/11/2020	Bond Future	Sell	438	0.00
R023 On 05/11/2020	Bond Future	Buy	445	0.00
R023 On 05/11/2020	Bond Future	Sell	445	0.00
R023 On 05/11/2020	Bond Future	Sell	914	0.00
R023 On 05/11/2020	Bond Future	Buy	914	0.00

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	20	0.00
2030 On 05/11/2020	Bond Future	Buy	20	0.00
2030 On 05/11/2020	Bond Future	Sell	34	0.00
2030 On 05/11/2020	Bond Future	Buy	34	0.00
2030 On 05/11/2020	Bond Future	Sell	46	0.00
2030 On 05/11/2020	Bond Future	Buy	46	0.00
2030 On 05/11/2020	Bond Future	Buy	46	0.00
2030 On 05/11/2020	Bond Future	Sell	46	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	Sell	47	0.00
2030 On 05/11/2020	Bond Future	Buy	47	0.00
2030 On 05/11/2020	Bond Future	Sell	86	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020	Bond Future		Buy	86	0.00
2030 On 05/11/2020	Bond Future		Sell	88	0.00
2030 On 05/11/2020	Bond Future		Buy	88	0.00
2030 On 05/11/2020	Bond Future		Buy	93	0.00
2030 On 05/11/2020	Bond Future		Sell	93	0.00
2030 On 05/11/2020	Bond Future		Sell	93	0.00
2030 On 05/11/2020	Bond Future		Buy	93	0.00
2030 On 05/11/2020	Bond Future		Buy	328	0.00
2030 On 05/11/2020	Bond Future		Sell	328	0.00
R2037 Bond Future					
2037 On 05/11/2020	Bond Future		Buy	7	0.00
2037 On 05/11/2020	Bond Future		Sell	7	0.00
2037 On 05/11/2020	Bond Future		Buy	14	0.00
2037 On 05/11/2020	Bond Future		Sell	14	0.00
2037 On 05/11/2020	Bond Future		Buy	21	0.00
2037 On 05/11/2020	Bond Future		Sell	21	0.00
2037 On 05/11/2020	Bond Future		Buy	21	0.00
2037 On 05/11/2020	Bond Future		Sell	21	0.00
R2040 Bond Future					
2040 On 05/11/2020	Bond Future		Buy	150	0.00
2040 On 05/11/2020	Bond Future		Sell	150	0.00
R2048 Bond Future					
R248 On 05/11/2020	Bond Future		Sell	15	0.00
R248 On 05/11/2020	Bond Future		Buy	15	0.00
R248 On 05/11/2020	Bond Future		Sell	22	0.00
R248 On 05/11/2020	Bond Future		Buy	22	0.00
R248 On 05/11/2020	Bond Future		Sell	83	0.00
R248 On 05/11/2020	Bond Future		Buy	83	0.00
R248 On 05/11/2020	Bond Future		Sell	145	0.00
R248 On 05/11/2020	Bond Future		Buy	145	0.00
R248 On 05/11/2020	Bond Future		Sell	302	0.00
R248 On 05/11/2020	Bond Future		Buy	302	0.00
R248 On 05/11/2020	Bond Future		Buy	567	0.00
R248 On 05/11/2020	Bond Future		Sell	567	0.00
R209 Bond Future					
R209 On 06/05/2021	Bond Future		Sell	25	0.00

R209 On 06/05/2021	Bond Future		Buy	25	0.00	
R209 On 06/05/2021	Bond Future		Sell	25	0.00	
R209 On 06/05/2021	Bond Future		Buy	25	0.00	
R209 On 06/05/2021	Bond Future		Sell	30	0.00	
R209 On 06/05/2021	Bond Future		Buy	30	0.00	
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	35	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	35	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	40	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	40	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	50	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	75	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future		Sell	250	0.00	
R209 On 06/05/2021	Bond Future		Buy	250	0.00	
R209 On 06/05/2021	Bond Future		Sell	330	0.00	
R209 On 06/05/2021	Bond Future		Buy	330	0.00	
R209 On 06/05/2021	Bond Future		Buy	330	0.00	
R209 On 06/05/2021	Bond Future		Sell	330	0.00	
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	375	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	375	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	750	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	750	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	750	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	750	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	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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
R214 Bond Future					
R214 On 05/11/2020 Bond Future			Buy	10	0.00
R214 On 05/11/2020 Bond Future			Sell	10	0.00
R214 On 05/11/2020 Bond Future			Buy	23	0.00
R214 On 05/11/2020 Bond Future			Sell	23	0.00
R214 On 05/11/2020 Bond Future			Buy	46	0.00
R214 On 05/11/2020 Bond Future			Sell	46	0.00
R214 On 05/11/2020 Bond Future			Buy	56	0.00
R214 On 05/11/2020 Bond Future			Sell	56	0.00
R214 On 05/11/2020 Bond Future			Sell	135	0.00
R214 On 05/11/2020 Bond Future			Buy	135	0.00
Grand Total for Daily Detailed Turnover:				14,610	0.00