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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 01/10/2020

TO DATE : 01/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	1	0.00
2025 On 05/11/2020	Bond Future		Buy	1	0.00
2025 On 05/11/2020	Bond Future		Sell	3	0.00
2025 On 05/11/2020	Bond Future		Buy	3	0.00
2025 On 05/11/2020	Bond Future		Sell	4	0.00
2025 On 05/11/2020	Bond Future		Buy	4	0.00
2025 On 05/11/2020	Bond Future		Sell	5	0.00
2025 On 05/11/2020	Bond Future		Buy	5	0.00
2025 On 05/11/2020	Bond Future		Sell	5	0.00

2025 On 05/11/2020	Bond Future	Buy	5	0.00
2025 On 05/11/2020	Bond Future	Sell	8	0.00
2025 On 05/11/2020	Bond Future	Buy	8	0.00
2025 On 05/11/2020	Bond Future	Sell	22	0.00
2025 On 05/11/2020	Bond Future	Buy	22	0.00
2025 On 05/11/2020	Bond Future	Sell	24	0.00
2025 On 05/11/2020	Bond Future	Buy	24	0.00
2025 On 05/11/2020	Bond Future	Sell	74	0.00
2025 On 05/11/2020	Bond Future	Buy	74	0.00

**I2033 Bond Future**

2033 On 05/11/2020	Bond Future	Buy	3	0.00
2033 On 05/11/2020	Bond Future	Sell	3	0.00

**R186 Bond Future**

R186 On 05/11/2020	Bond Future	Sell	35	0.00
R186 On 05/11/2020	Bond Future	Buy	35	0.00
R186 On 05/11/2020	Bond Future	Sell	69	0.00
R186 On 05/11/2020	Bond Future	Buy	69	0.00
R186 On 05/11/2020	Bond Future	Sell	103	0.00
R186 On 05/11/2020	Bond Future	Buy	103	0.00
R186 On 05/11/2020	Bond Future	Buy	104	0.00
R186 On 05/11/2020	Bond Future	Sell	104	0.00

**R202 Bond Future**

R202 On 05/11/2020	Bond Future	Buy	31	0.00
R202 On 05/11/2020	Bond Future	Sell	31	0.00
R202 On 05/11/2020	Bond Future	Sell	37	0.00
R202 On 05/11/2020	Bond Future	Buy	37	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Buy	6	0.00
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	6	0.00
2030 On 05/11/2020	Bond Future	Sell	15	0.00
2030 On 05/11/2020	Bond Future	Buy	15	0.00
2030 On 05/11/2020	Bond Future	Buy	15	0.00
2030 On 05/11/2020	Bond Future	Sell	15	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	23	0.00
2030 On 05/11/2020	Bond Future	Buy	23	0.00
2030 On 05/11/2020	Bond Future	Buy	23	0.00
2030 On 05/11/2020	Bond Future	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020			Sell	26	0.00
2030 On 05/11/2020			Buy	26	0.00
2030 On 05/11/2020			Sell	28	0.00
2030 On 05/11/2020			Buy	28	0.00
2030 On 05/11/2020	9.99	Put	Buy	33	0.00
2030 On 05/11/2020	9.99	Put	Sell	33	0.00
2030 On 05/11/2020	9.99	Put	Buy	41	0.00
2030 On 05/11/2020	9.99	Put	Sell	41	0.00
2030 On 05/11/2020	9.99	Put	Buy	49	0.00
2030 On 05/11/2020	9.99	Put	Sell	49	0.00
2030 On 05/11/2020			Sell	50	0.00
2030 On 05/11/2020			Buy	50	0.00
2030 On 05/11/2020			Sell	51	0.00
2030 On 05/11/2020			Buy	51	0.00
2030 On 05/11/2020			Sell	52	0.00
2030 On 05/11/2020			Buy	52	0.00
2030 On 05/11/2020	9.66	Put	Sell	65	0.00
2030 On 05/11/2020	9.66	Put	Buy	65	0.00
2030 On 05/11/2020	9.66	Put	Sell	83	0.00
2030 On 05/11/2020	9.66	Put	Buy	83	0.00
2030 On 05/11/2020	9.99	Put	Buy	94	0.00
2030 On 05/11/2020	9.99	Put	Sell	94	0.00
2030 On 05/11/2020	9.66	Put	Sell	95	0.00
2030 On 05/11/2020	9.66	Put	Buy	95	0.00
2030 On 05/11/2020	9.66	Put	Sell	124	0.00
2030 On 05/11/2020	9.66	Put	Buy	124	0.00
2030 On 05/11/2020	9.66	Put	Sell	190	0.00
2030 On 05/11/2020	9.66	Put	Buy	190	0.00
2030 On 05/11/2020			Buy	322	0.00
2030 On 05/11/2020			Sell	322	0.00
2030 On 05/11/2020			Sell	572	0.00
2030 On 05/11/2020			Buy	572	0.00
2030 On 05/11/2020			Buy	644	0.00
2030 On 05/11/2020			Sell	644	0.00
2030 On 05/11/2020			Sell	783	0.00
2030 On 05/11/2020			Buy	783	0.00
2030 On 05/11/2020	9.99	Put	Buy	994	0.00
2030 On 05/11/2020	9.99	Put	Sell	994	0.00
2030 On 05/11/2020			Sell	1,100	0.00
2030 On 05/11/2020			Buy	1,100	0.00
2030 On 05/11/2020	9.99	Put	Buy	1,289	0.00

2030 On 05/11/2020	Bond Future	9.99	Put	Sell	1,289	0.00
2030 On 05/11/2020	Bond Future			Buy	1,525	0.00
2030 On 05/11/2020	Bond Future			Sell	1,525	0.00
2030 On 05/11/2020	Bond Future			Sell	2,018	0.00
2030 On 05/11/2020	Bond Future			Buy	2,018	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Sell	2,089	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Buy	2,089	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	Buy	2,500	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	Sell	2,500	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Sell	2,854	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Buy	2,854	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Buy	5,500	0.00
2030 On 05/11/2020	Bond Future	9.66	Put	Sell	5,500	0.00

**R2032 Bond Future**

2032 On 05/11/2020	Bond Future			Buy	192	0.00
2032 On 05/11/2020	Bond Future			Sell	192	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future			Buy	18	0.00
R035 On 05/11/2020	Bond Future			Sell	18	0.00
R035 On 05/11/2020	Bond Future			Buy	193	0.00
R035 On 05/11/2020	Bond Future			Sell	193	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future			Sell	10	0.00
2040 On 05/11/2020	Bond Future			Buy	10	0.00

**R2044 Bond Future**

2044 On 05/11/2020	Bond Future			Buy	27	0.00
2044 On 05/11/2020	Bond Future			Sell	27	0.00
2044 On 05/11/2020	Bond Future			Sell	44	0.00
2044 On 05/11/2020	Bond Future			Buy	44	0.00

**R208 Bond Futures**

R208 On 05/11/2020	Bond Future			Sell	142	0.00
R208 On 05/11/2020	Bond Future			Buy	142	0.00

**R214 Bond Future**

R214 On 05/11/2020	Bond Future			Buy	31	0.00
R214 On 05/11/2020	Bond Future			Sell	31	0.00
R214 On 05/11/2020	Bond Future			Sell	149	0.00
R214 On 05/11/2020	Bond Future			Buy	149	0.00
R214 On 05/11/2020	Bond Future			Buy	149	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>
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R214 On 05/11/2020 Bond Future			Sell	149	0.00
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<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,762</b>	<b>0.00</b>
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