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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/03/2020

TO DATE : 16/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/05/2020	Index Future		Buy	8	0.00
ALBI On 07/05/2020	Index Future		Sell	8	0.00
I2033 Bond Future					
2033 On 07/05/2020	Bond Future		Sell	28	0.00
2033 On 07/05/2020	Bond Future		Buy	28	0.00
I2038 Bond Future					
2038 On 07/05/2020	Bond Future		Buy	230	0.00
2038 On 07/05/2020	Bond Future		Buy	230	0.00
2038 On 07/05/2020	Bond Future		Sell	230	0.00
2038 On 07/05/2020	Bond Future		Sell	230	0.00

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I2050 Bond Future

2050 On 07/05/2020	Bond Future	Buy	142	0.00
2050 On 07/05/2020	Bond Future	Sell	142	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future	Sell	9	0.00
R186 On 07/05/2020	Bond Future	Buy	9	0.00
R186 On 07/05/2020	Bond Future	Sell	10	0.00
R186 On 07/05/2020	Bond Future	Buy	10	0.00
R186 On 07/05/2020	Bond Future	Sell	14	0.00
R186 On 07/05/2020	Bond Future	Buy	14	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	17	0.00
R186 On 07/05/2020	Bond Future	Buy	17	0.00
R186 On 07/05/2020	Bond Future	Buy	18	0.00
R186 On 07/05/2020	Bond Future	Sell	18	0.00
R186 On 07/05/2020	Bond Future	Sell	19	0.00
R186 On 07/05/2020	Bond Future	Buy	19	0.00
R186 On 07/05/2020	Bond Future	Sell	25	0.00
R186 On 07/05/2020	Bond Future	Buy	25	0.00
R186 On 07/05/2020	Bond Future	Sell	45	0.00
R186 On 07/05/2020	Bond Future	Buy	45	0.00
R186 On 07/05/2020	Bond Future	Buy	48	0.00
R186 On 07/05/2020	Bond Future	Sell	48	0.00
R186 On 07/05/2020	Bond Future	Sell	50	0.00
R186 On 07/05/2020	Bond Future	Buy	50	0.00
R186 On 07/05/2020	Bond Future	Sell	76	0.00
R186 On 07/05/2020	Bond Future	Buy	76	0.00
R186 On 07/05/2020	Bond Future	Sell	85	0.00
R186 On 07/05/2020	Bond Future	Buy	85	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	116	0.00
R186 On 07/05/2020	Bond Future	Buy	116	0.00
R186 On 07/05/2020	Bond Future	Buy	234	0.00
R186 On 07/05/2020	Bond Future	Sell	234	0.00
R186 On 07/05/2020	Bond Future	Buy	242	0.00
R186 On 07/05/2020	Bond Future	Sell	242	0.00
R186 On 07/05/2020	Bond Future	Buy	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/05/2020			Sell	250	0.00
R186 On 07/05/2020			Buy	250	0.00
R186 On 07/05/2020			Sell	250	0.00
R186 On 07/05/2020			Sell	250	0.00
R186 On 07/05/2020			Buy	250	0.00
R186 On 07/05/2020			Sell	400	0.00
R186 On 07/05/2020			Buy	400	0.00
R186 On 07/05/2020			Sell	464	0.00
R186 On 07/05/2020			Buy	464	0.00
R186 On 07/05/2020			Sell	526	0.00
R186 On 07/05/2020			Buy	526	0.00
R186 On 07/05/2020			Sell	690	0.00
R186 On 07/05/2020			Buy	690	0.00
R186 On 07/05/2020			Buy	717	0.00
R186 On 07/05/2020			Sell	717	0.00
R186 On 07/05/2020			Sell	1,236	0.00
R186 On 07/05/2020			Buy	1,236	0.00
R186 On 07/05/2020			Buy	1,250	0.00
R186 On 07/05/2020			Sell	1,250	0.00
R186 On 07/05/2020			Buy	1,320	0.00
R186 On 07/05/2020			Sell	1,320	0.00
R186 On 07/05/2020			Sell	1,951	0.00
R186 On 07/05/2020			Buy	1,951	0.00
R186 On 07/05/2020			Sell	2,945	0.00
R186 On 07/05/2020			Buy	2,945	0.00
R2023 Bond Future					
R023 On 07/05/2020			Sell	2,116	0.00
R023 On 07/05/2020			Buy	2,116	0.00
R023 On 07/05/2020			Sell	2,116	0.00
R023 On 07/05/2020			Buy	2,116	0.00
R2030 Bond Future					
2030 On 06/08/2020	10.00	Call	Buy	2	0.00
2030 On 06/08/2020	10.00	Call	Sell	2	0.00
2030 On 06/08/2020	10.70	Call	Sell	2	0.00
2030 On 06/08/2020	10.70	Call	Buy	2	0.00
2030 On 06/08/2020	10.00	Call	Buy	4	0.00
2030 On 06/08/2020	10.00	Call	Sell	4	0.00

2030 On 06/08/2020	Bond Future	10.70	Call	Sell	4	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Buy	4	0.00
2030 On 07/05/2020	Bond Future			Sell	5	0.00
2030 On 07/05/2020	Bond Future			Buy	5	0.00
2030 On 07/05/2020	Bond Future			Sell	5	0.00
2030 On 07/05/2020	Bond Future			Buy	5	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Buy	73	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Sell	73	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Sell	73	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Buy	73	0.00
2030 On 07/05/2020	Bond Future			Sell	80	0.00
2030 On 07/05/2020	Bond Future			Buy	80	0.00
2030 On 07/05/2020	Bond Future			Sell	100	0.00
2030 On 07/05/2020	Bond Future			Buy	100	0.00
2030 On 07/05/2020	Bond Future			Sell	100	0.00
2030 On 07/05/2020	Bond Future			Buy	100	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Buy	391	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Sell	391	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Sell	391	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Buy	391	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Sell	470	0.00
2030 On 06/08/2020	Bond Future	10.00	Call	Buy	470	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Buy	470	0.00
2030 On 06/08/2020	Bond Future	10.70	Call	Sell	470	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future			Sell	150	0.00
2032 On 07/05/2020	Bond Future			Buy	150	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future			Sell	8	0.00
R035 On 07/05/2020	Bond Future			Buy	8	0.00
R035 On 07/05/2020	Bond Future			Buy	8	0.00
R035 On 07/05/2020	Bond Future			Sell	8	0.00
R035 On 07/05/2020	Bond Future			Buy	47	0.00
R035 On 07/05/2020	Bond Future			Sell	47	0.00
R035 On 07/05/2020	Bond Future			Sell	47	0.00
R035 On 07/05/2020	Bond Future			Buy	47	0.00
R035 On 07/05/2020	Bond Future			Sell	70	0.00
R035 On 07/05/2020	Bond Future			Buy	70	0.00

R2037 Bond Future

2037 On 07/05/2020	Bond Future			Sell	4	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 07/05/2020	Bond Future		Buy	4	0.00
2037 On 07/05/2020	Bond Future		Sell	11	0.00
2037 On 07/05/2020	Bond Future		Buy	11	0.00
2037 On 07/05/2020	Bond Future		Sell	20	0.00
2037 On 07/05/2020	Bond Future		Buy	20	0.00
2037 On 07/05/2020	Bond Future		Sell	20	0.00
2037 On 07/05/2020	Bond Future		Buy	20	0.00
2037 On 07/05/2020	Bond Future		Buy	20	0.00
2037 On 07/05/2020	Bond Future		Sell	20	0.00
2037 On 07/05/2020	Bond Future		Sell	20	0.00
2037 On 07/05/2020	Bond Future		Buy	20	0.00
2037 On 07/05/2020	Bond Future		Sell	35	0.00
2037 On 07/05/2020	Bond Future		Buy	35	0.00
2037 On 07/05/2020	Bond Future		Buy	40	0.00
2037 On 07/05/2020	Bond Future		Sell	40	0.00
2037 On 07/05/2020	Bond Future		Sell	40	0.00
2037 On 07/05/2020	Bond Future		Sell	40	0.00
2037 On 07/05/2020	Bond Future		Buy	40	0.00
2037 On 07/05/2020	Bond Future		Buy	40	0.00
2037 On 07/05/2020	Bond Future		Sell	45	0.00
2037 On 07/05/2020	Bond Future		Buy	45	0.00
2037 On 07/05/2020	Bond Future		Buy	45	0.00
2037 On 07/05/2020	Bond Future		Sell	45	0.00
2037 On 07/05/2020	Bond Future		Sell	45	0.00
2037 On 07/05/2020	Bond Future		Buy	45	0.00
2037 On 07/05/2020	Bond Future		Sell	45	0.00
2037 On 07/05/2020	Bond Future		Buy	45	0.00
2037 On 07/05/2020	Bond Future		Buy	45	0.00
2037 On 07/05/2020	Bond Future		Sell	45	0.00
2037 On 07/05/2020	Bond Future		Sell	53	0.00
2037 On 07/05/2020	Bond Future		Buy	53	0.00
2037 On 07/05/2020	Bond Future		Sell	102	0.00
2037 On 07/05/2020	Bond Future		Buy	102	0.00
2037 On 07/05/2020	Bond Future		Sell	139	0.00
2037 On 07/05/2020	Bond Future		Buy	139	0.00
2037 On 07/05/2020	Bond Future		Sell	320	0.00
2037 On 07/05/2020	Bond Future		Buy	320	0.00
2037 On 07/05/2020	Bond Future		Sell	320	0.00
2037 On 07/05/2020	Bond Future		Buy	320	0.00

2037 On 07/05/2020	Bond Future		Buy	320	0.00
2037 On 07/05/2020	Bond Future		Sell	320	0.00
2037 On 07/05/2020	Bond Future		Sell	330	0.00
2037 On 07/05/2020	Bond Future		Buy	330	0.00
2037 On 07/05/2020	Bond Future		Sell	330	0.00
2037 On 07/05/2020	Bond Future		Buy	330	0.00
2037 On 07/05/2020	Bond Future		Buy	330	0.00
2037 On 07/05/2020	Bond Future		Sell	330	0.00
2037 On 07/05/2020	Bond Future		Sell	332	0.00
2037 On 07/05/2020	Bond Future		Buy	332	0.00
2037 On 07/05/2020	Bond Future		Sell	494	0.00
2037 On 07/05/2020	Bond Future		Buy	494	0.00
2037 On 07/05/2020	Bond Future		Sell	517	0.00
2037 On 07/05/2020	Bond Future		Buy	517	0.00
2037 On 07/05/2020	Bond Future		Buy	960	0.00
2037 On 07/05/2020	Bond Future		Sell	960	0.00
2037 On 07/05/2020	Bond Future		Sell	960	0.00
2037 On 07/05/2020	Bond Future		Buy	960	0.00
2037 On 07/05/2020	Bond Future		Sell	960	0.00
2037 On 07/05/2020	Bond Future		Buy	960	0.00
2037 On 07/05/2020	Bond Future		Buy	1,707	0.00
2037 On 07/05/2020	Bond Future		Sell	1,707	0.00
2037 On 07/05/2020	Bond Future		Sell	1,715	0.00
2037 On 07/05/2020	Bond Future		Buy	1,715	0.00
2037 On 07/05/2020	Bond Future		Buy	1,715	0.00
2037 On 07/05/2020	Bond Future		Sell	1,715	0.00
2037 On 07/05/2020	Bond Future		Buy	1,715	0.00
2037 On 07/05/2020	Bond Future		Sell	1,715	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future	11.10	Call	Buy	2	0.00
2040 On 07/05/2020	Bond Future	11.10	Call	Sell	2	0.00
2040 On 07/05/2020	Bond Future	11.80	Call	Sell	2	0.00
2040 On 07/05/2020	Bond Future	11.80	Call	Buy	2	0.00
2040 On 07/05/2020	Bond Future			Sell	3	0.00
2040 On 07/05/2020	Bond Future			Buy	3	0.00
2040 On 07/05/2020	Bond Future	11.10	Call	Buy	3	0.00
2040 On 07/05/2020	Bond Future	11.10	Call	Sell	3	0.00
2040 On 07/05/2020	Bond Future	11.80	Call	Sell	3	0.00
2040 On 07/05/2020	Bond Future	11.80	Call	Buy	3	0.00
2040 On 07/05/2020	Bond Future			Sell	10	0.00
2040 On 07/05/2020	Bond Future			Buy	10	0.00
2040 On 07/05/2020	Bond Future			Sell	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/05/2020			Buy	35	0.00
2040 On 07/05/2020			Sell	48	0.00
2040 On 07/05/2020			Buy	48	0.00
2040 On 07/05/2020	11.10	Call	Buy	70	0.00
2040 On 07/05/2020	11.10	Call	Sell	70	0.00
2040 On 07/05/2020	11.80	Call	Sell	70	0.00
2040 On 07/05/2020	11.80	Call	Buy	70	0.00
2040 On 07/05/2020	11.10	Call	Buy	375	0.00
2040 On 07/05/2020	11.10	Call	Sell	375	0.00
2040 On 07/05/2020	11.80	Call	Sell	375	0.00
2040 On 07/05/2020	11.80	Call	Buy	375	0.00
2040 On 07/05/2020	11.10	Call	Buy	450	0.00
2040 On 07/05/2020	11.10	Call	Sell	450	0.00
2040 On 07/05/2020	11.80	Call	Buy	450	0.00
2040 On 07/05/2020	11.80	Call	Sell	450	0.00
R2044 Bond Future					
2044 On 07/05/2020			Buy	47	0.00
2044 On 07/05/2020			Sell	47	0.00
2044 On 07/05/2020			Sell	89	0.00
2044 On 07/05/2020			Sell	89	0.00
2044 On 07/05/2020			Buy	89	0.00
2044 On 07/05/2020			Buy	89	0.00
2044 On 07/05/2020			Buy	2,416	0.00
2044 On 07/05/2020			Sell	2,416	0.00
2044 On 07/05/2020			Sell	2,463	0.00
2044 On 07/05/2020			Buy	2,463	0.00
2044 On 07/05/2020			Sell	3,450	0.00
2044 On 07/05/2020			Buy	3,450	0.00
2044 On 07/05/2020			Sell	3,450	0.00
2044 On 07/05/2020			Buy	3,450	0.00
R2048 Bond Future					
R248 On 06/08/2020	11.10	Call	Buy	2	0.00
R248 On 06/08/2020	11.10	Call	Sell	2	0.00
R248 On 06/08/2020	11.80	Call	Sell	2	0.00
R248 On 06/08/2020	11.80	Call	Buy	2	0.00
R248 On 06/08/2020	11.10	Call	Buy	4	0.00
R248 On 06/08/2020	11.10	Call	Sell	4	0.00

R248 On 06/08/2020	Bond Future	11.80	Call	Sell	4	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Buy	4	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Buy	73	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Sell	73	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Sell	73	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Buy	73	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Buy	391	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Sell	391	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Sell	391	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Buy	391	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Sell	470	0.00
R248 On 06/08/2020	Bond Future	11.10	Call	Buy	470	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Buy	470	0.00
R248 On 06/08/2020	Bond Future	11.80	Call	Sell	470	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future			Sell	4	0.00
R208 On 07/05/2020	Bond Future			Buy	4	0.00
R208 On 07/05/2020	Bond Future			Sell	5	0.00
R208 On 07/05/2020	Bond Future			Buy	5	0.00
R208 On 07/05/2020	Bond Future			Buy	9	0.00
R208 On 07/05/2020	Bond Future			Sell	9	0.00
R208 On 07/05/2020	Bond Future			Buy	13	0.00
R208 On 07/05/2020	Bond Future			Sell	13	0.00
R208 On 07/05/2020	Bond Future			Buy	16	0.00
R208 On 07/05/2020	Bond Future			Sell	16	0.00
R208 On 07/05/2020	Bond Future			Buy	19	0.00
R208 On 07/05/2020	Bond Future			Sell	19	0.00
R208 On 07/05/2020	Bond Future			Buy	23	0.00
R208 On 07/05/2020	Bond Future			Sell	23	0.00
R208 On 07/05/2020	Bond Future			Buy	27	0.00
R208 On 07/05/2020	Bond Future			Sell	27	0.00
R208 On 07/05/2020	Bond Future			Buy	30	0.00
R208 On 07/05/2020	Bond Future			Sell	30	0.00
R208 On 07/05/2020	Bond Future			Buy	33	0.00
R208 On 07/05/2020	Bond Future			Sell	33	0.00
R208 On 07/05/2020	Bond Future			Sell	36	0.00
R208 On 07/05/2020	Bond Future			Buy	36	0.00
R208 On 07/05/2020	Bond Future			Sell	37	0.00
R208 On 07/05/2020	Bond Future			Buy	37	0.00
R208 On 07/05/2020	Bond Future			Buy	43	0.00
R208 On 07/05/2020	Bond Future			Sell	43	0.00
R208 On 07/05/2020	Bond Future			Buy	43	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 07/05/2020			Sell	43	0.00
R208 On 07/05/2020			Sell	44	0.00
R208 On 07/05/2020			Buy	44	0.00
R208 On 07/05/2020			Sell	49	0.00
R208 On 07/05/2020			Buy	49	0.00
R208 On 07/05/2020			Sell	63	0.00
R208 On 07/05/2020			Buy	63	0.00
R208 On 07/05/2020			Buy	76	0.00
R208 On 07/05/2020			Sell	76	0.00
R208 On 07/05/2020			Sell	126	0.00
R208 On 07/05/2020			Buy	126	0.00
R208 On 07/05/2020			Sell	136	0.00
R208 On 07/05/2020			Buy	136	0.00
R208 On 07/05/2020			Buy	152	0.00
R208 On 07/05/2020			Sell	152	0.00
R208 On 07/05/2020			Buy	154	0.00
R208 On 07/05/2020			Sell	154	0.00
R208 On 07/05/2020			Buy	166	0.00
R208 On 07/05/2020			Sell	166	0.00
R208 On 07/05/2020			Sell	177	0.00
R208 On 07/05/2020			Buy	177	0.00
R208 On 07/05/2020			Buy	228	0.00
R208 On 07/05/2020			Sell	228	0.00
R208 On 07/05/2020			Buy	256	0.00
R208 On 07/05/2020			Sell	256	0.00
R208 On 07/05/2020			Sell	416	0.00
R208 On 07/05/2020			Buy	416	0.00
R208 On 07/05/2020			Buy	468	0.00
R208 On 07/05/2020			Sell	468	0.00
R208 On 07/05/2020			Sell	957	0.00
R208 On 07/05/2020			Buy	957	0.00
R208 On 07/05/2020			Buy	1,581	0.00
R208 On 07/05/2020			Sell	1,581	0.00
R208 On 07/05/2020			Buy	9,460	0.00
R208 On 07/05/2020			Sell	9,460	0.00
R208 On 07/05/2020			Sell	12,933	0.00
R208 On 07/05/2020			Buy	12,933	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Buy	1	0.00
R214 On 07/05/2020	Bond Future	Sell	1	0.00
R214 On 07/05/2020	Bond Future	Buy	1	0.00
R214 On 07/05/2020	Bond Future	Sell	1	0.00
R214 On 07/05/2020	Bond Future	Buy	1	0.00
R214 On 07/05/2020	Bond Future	Sell	1	0.00
R214 On 07/05/2020	Bond Future	Buy	2	0.00
R214 On 07/05/2020	Bond Future	Sell	2	0.00
R214 On 07/05/2020	Bond Future	Buy	2	0.00
R214 On 07/05/2020	Bond Future	Sell	2	0.00
R214 On 07/05/2020	Bond Future	Buy	2	0.00
R214 On 07/05/2020	Bond Future	Sell	2	0.00
R214 On 07/05/2020	Bond Future	Buy	2	0.00
R214 On 07/05/2020	Bond Future	Sell	2	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00
R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	3	0.00
R214 On 07/05/2020	Bond Future	Sell	3	0.00
R214 On 07/05/2020	Bond Future	Buy	4	0.00
R214 On 07/05/2020	Bond Future	Sell	4	0.00
R214 On 07/05/2020	Bond Future	Buy	4	0.00
R214 On 07/05/2020	Bond Future	Sell	4	0.00
R214 On 07/05/2020	Bond Future	Buy	4	0.00
R214 On 07/05/2020	Bond Future	Sell	4	0.00
R214 On 07/05/2020	Bond Future	Buy	7	0.00
R214 On 07/05/2020	Bond Future	Sell	7	0.00
R214 On 07/05/2020	Bond Future	Buy	10	0.00
R214 On 07/05/2020	Bond Future	Sell	10	0.00
R214 On 07/05/2020	Bond Future	Buy	17	0.00
R214 On 07/05/2020	Bond Future	Sell	17	0.00
R214 On 07/05/2020	Bond Future	Buy	30	0.00
R214 On 07/05/2020	Bond Future	Sell	30	0.00
R214 On 07/05/2020	Bond Future	Buy	93	0.00
R214 On 07/05/2020	Bond Future	Sell	93	0.00

Grand Total for Daily Detailed Turnover:

78,297

0.00