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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/03/2020

TO DATE : 18/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 07/05/2020	Bond Future		Sell	20	0.00
2033 On 07/05/2020	Bond Future		Buy	20	0.00
I2038 Bond Future					
2038 On 07/05/2020	Bond Future		Sell	138	0.00
2038 On 07/05/2020	Bond Future		Buy	138	0.00
I2046 Bond Future					
2046 On 07/05/2020	Bond Future		Buy	39	0.00
2046 On 07/05/2020	Bond Future		Sell	39	0.00
I2050 Bond Future					
2050 On 07/05/2020	Bond Future		Sell	81	0.00

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2050 On 07/05/2020	Bond Future	Buy	81	0.00
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R186 Bond Future

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	10	0.00
R186 On 07/05/2020	Bond Future	Buy	10	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	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	16	0.00
R186 On 07/05/2020	Bond Future	Buy	16	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	22	0.00
R186 On 07/05/2020	Bond Future	Sell	22	0.00
R186 On 07/05/2020	Bond Future	Sell	22	0.00
R186 On 07/05/2020	Bond Future	Buy	22	0.00
R186 On 07/05/2020	Bond Future	Sell	24	0.00
R186 On 07/05/2020	Bond Future	Buy	24	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	55	0.00
R186 On 07/05/2020	Bond Future	Buy	55	0.00
R186 On 07/05/2020	Bond Future	Sell	63	0.00
R186 On 07/05/2020	Bond Future	Buy	63	0.00
R186 On 07/05/2020	Bond Future	Sell	89	0.00
R186 On 07/05/2020	Bond Future	Buy	89	0.00
R186 On 07/05/2020	Bond Future	Buy	106	0.00
R186 On 07/05/2020	Bond Future	Buy	106	0.00
R186 On 07/05/2020	Bond Future	Sell	106	0.00
R186 On 07/05/2020	Bond Future	Sell	106	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Buy	200	0.00
R186 On 07/05/2020	Bond Future	Sell	200	0.00
R186 On 07/05/2020	Bond Future	Sell	250	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			Buy	350	0.00
R186 On 07/05/2020			Sell	350	0.00
R186 On 07/05/2020			Sell	870	0.00
R186 On 07/05/2020			Buy	870	0.00
R186 On 07/05/2020			Buy	933	0.00
R186 On 07/05/2020			Sell	933	0.00
R202 Bond Future					
R202 On 07/05/2020			Sell	7	0.00
R202 On 07/05/2020			Buy	7	0.00
R2023 Bond Future					
R023 On 07/05/2020			Buy	4	0.00
R023 On 07/05/2020			Sell	4	0.00
R023 On 07/05/2020			Buy	25	0.00
R023 On 07/05/2020			Sell	25	0.00
R023 On 07/05/2020			Buy	29	0.00
R023 On 07/05/2020			Sell	29	0.00
R023 On 07/05/2020			Buy	34	0.00
R023 On 07/05/2020			Sell	34	0.00
R023 On 07/05/2020			Buy	39	0.00
R023 On 07/05/2020			Sell	39	0.00
R023 On 07/05/2020			Buy	41	0.00
R023 On 07/05/2020			Sell	41	0.00
R023 On 07/05/2020			Buy	42	0.00
R023 On 07/05/2020			Sell	42	0.00
R023 On 07/05/2020			Buy	99	0.00
R023 On 07/05/2020			Sell	99	0.00
R023 On 07/05/2020			Buy	323	0.00
R023 On 07/05/2020			Sell	323	0.00
R023 On 07/05/2020			Buy	333	0.00
R023 On 07/05/2020			Sell	333	0.00
R023 On 07/05/2020			Buy	412	0.00
R023 On 07/05/2020			Sell	412	0.00
R023 On 07/05/2020			Buy	1,282	0.00
R023 On 07/05/2020			Sell	1,282	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Sell	20	0.00
2030 On 07/05/2020	Bond Future	Buy	20	0.00
2030 On 07/05/2020	Bond Future	Sell	28	0.00
2030 On 07/05/2020	Bond Future	Buy	28	0.00
2030 On 07/05/2020	Bond Future	Sell	28	0.00
2030 On 07/05/2020	Bond Future	Buy	28	0.00
2030 On 07/05/2020	Bond Future	Sell	78	0.00
2030 On 07/05/2020	Bond Future	Buy	78	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 07/05/2020	Bond Future	Sell	101	0.00
2030 On 07/05/2020	Bond Future	Buy	101	0.00
2030 On 07/05/2020	Bond Future	Sell	115	0.00
2030 On 07/05/2020	Bond Future	Buy	115	0.00
2030 On 07/05/2020	Bond Future	Sell	136	0.00
2030 On 07/05/2020	Bond Future	Buy	136	0.00
2030 On 07/05/2020	Bond Future	Sell	154	0.00
2030 On 07/05/2020	Bond Future	Buy	154	0.00
2030 On 07/05/2020	Bond Future	Sell	190	0.00
2030 On 07/05/2020	Bond Future	Buy	190	0.00
2030 On 07/05/2020	Bond Future	Buy	190	0.00
2030 On 07/05/2020	Bond Future	Sell	190	0.00
2030 On 07/05/2020	Bond Future	Sell	231	0.00
2030 On 07/05/2020	Bond Future	Buy	231	0.00
2030 On 07/05/2020	Bond Future	Sell	259	0.00
2030 On 07/05/2020	Bond Future	Buy	259	0.00
2030 On 07/05/2020	Bond Future	Sell	282	0.00
2030 On 07/05/2020	Bond Future	Buy	282	0.00
2030 On 07/05/2020	Bond Future	Sell	554	0.00
2030 On 07/05/2020	Bond Future	Buy	554	0.00
2030 On 07/05/2020	Bond Future	Buy	1,930	0.00
2030 On 07/05/2020	Bond Future	Sell	1,930	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	80	0.00
2032 On 07/05/2020	Bond Future	Sell	80	0.00
2032 On 07/05/2020	Bond Future	Sell	80	0.00
2032 On 07/05/2020	Bond Future	Buy	80	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2035 Bond Future					
R035 On 07/05/2020			Buy	340	0.00
R035 On 07/05/2020			Sell	340	0.00
R035 On 07/05/2020			Sell	340	0.00
R035 On 07/05/2020			Buy	340	0.00
R2037 Bond Future					
2037 On 04/02/2021	11.97	Call	Sell	4	0.00
2037 On 04/02/2021	11.97	Call	Buy	4	0.00
2037 On 04/02/2021	13.73	Put	Buy	4	0.00
2037 On 04/02/2021	13.73	Put	Sell	4	0.00
2037 On 04/02/2021	11.97	Call	Sell	10	0.00
2037 On 04/02/2021	11.97	Call	Buy	10	0.00
2037 On 04/02/2021	13.73	Put	Buy	10	0.00
2037 On 04/02/2021	13.73	Put	Sell	10	0.00
2037 On 04/02/2021	11.97	Call	Sell	23	0.00
2037 On 04/02/2021	11.97	Call	Buy	23	0.00
2037 On 04/02/2021	11.97	Call	Sell	23	0.00
2037 On 04/02/2021	11.97	Call	Buy	23	0.00
2037 On 04/02/2021	13.73	Put	Buy	23	0.00
2037 On 04/02/2021	13.73	Put	Sell	23	0.00
2037 On 04/02/2021	13.73	Put	Buy	23	0.00
2037 On 04/02/2021	13.73	Put	Sell	23	0.00
2037 On 04/02/2021	11.97	Call	Sell	47	0.00
2037 On 04/02/2021	11.97	Call	Buy	47	0.00
2037 On 04/02/2021	13.73	Put	Buy	47	0.00
2037 On 04/02/2021	13.73	Put	Sell	47	0.00
2037 On 04/02/2021	11.97	Call	Sell	93	0.00
2037 On 04/02/2021	11.97	Call	Buy	93	0.00
2037 On 04/02/2021	13.73	Put	Sell	93	0.00
2037 On 04/02/2021	13.73	Put	Buy	93	0.00
2037 On 04/02/2021	11.97	Call	Buy	100	0.00
2037 On 04/02/2021	11.97	Call	Sell	100	0.00
2037 On 04/02/2021	13.73	Put	Sell	100	0.00
2037 On 04/02/2021	13.73	Put	Buy	100	0.00
2037 On 04/02/2021	11.97	Call	Buy	300	0.00
2037 On 04/02/2021	11.97	Call	Sell	300	0.00
2037 On 04/02/2021	11.97	Call	Sell	300	0.00

2037 On 04/02/2021	Bond Future	11.97	Call	Buy	300	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	300	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	300	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	300	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	300	0.00

R2040 Bond Future

2040 On 07/05/2020	Bond Future			Sell	200	0.00
2040 On 07/05/2020	Bond Future			Buy	200	0.00
2040 On 07/05/2020	Bond Future			Buy	200	0.00
2040 On 07/05/2020	Bond Future			Sell	200	0.00
2040 On 07/05/2020	Bond Future			Buy	240	0.00
2040 On 07/05/2020	Bond Future			Sell	240	0.00
2040 On 07/05/2020	Bond Future			Sell	240	0.00
2040 On 07/05/2020	Bond Future			Buy	240	0.00

R208 Bond Futures

R208 On 07/05/2020	Bond Future			Sell	15	0.00
R208 On 07/05/2020	Bond Future			Buy	15	0.00
R208 On 07/05/2020	Bond Future			Sell	123	0.00
R208 On 07/05/2020	Bond Future			Buy	123	0.00
R208 On 07/05/2020	Bond Future			Sell	334	0.00
R208 On 07/05/2020	Bond Future			Buy	334	0.00
R208 On 07/05/2020	Bond Future			Buy	349	0.00
R208 On 07/05/2020	Bond Future			Sell	349	0.00
R208 On 07/05/2020	Bond Future			Buy	349	0.00
R208 On 07/05/2020	Bond Future			Sell	349	0.00

R209 Bond Future

R209 On 07/05/2020	Bond Future			Sell	17	0.00
R209 On 07/05/2020	Bond Future			Buy	17	0.00
R209 On 07/05/2020	Bond Future			Sell	283	0.00
R209 On 07/05/2020	Bond Future			Buy	283	0.00
R209 On 07/05/2020	Bond Future			Sell	300	0.00
R209 On 07/05/2020	Bond Future			Buy	300	0.00

R213 Bond Future

R213 On 07/05/2020	Bond Future			Sell	1	0.00
R213 On 07/05/2020	Bond Future			Buy	1	0.00
R213 On 07/05/2020	Bond Future			Sell	1	0.00
R213 On 07/05/2020	Bond Future			Buy	1	0.00
R213 On 07/05/2020	Bond Future			Sell	28	0.00
R213 On 07/05/2020	Bond Future			Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 07/05/2020			Sell	150	0.00
R213 On 07/05/2020			Buy	150	0.00
R213 On 07/05/2020			Buy	180	0.00
R213 On 07/05/2020			Sell	180	0.00
R214 Bond Future					
R214 On 07/05/2020			Sell	3	0.00
R214 On 07/05/2020			Buy	3	0.00
R214 On 07/05/2020			Sell	8	0.00
R214 On 07/05/2020			Buy	8	0.00
R214 On 07/05/2020			Sell	17	0.00
R214 On 07/05/2020			Buy	17	0.00
R214 On 07/05/2020			Sell	120	0.00
R214 On 07/05/2020			Buy	120	0.00
R214 On 07/05/2020			Sell	170	0.00
R214 On 07/05/2020			Buy	170	0.00
R214 On 07/05/2020			Sell	318	0.00
R214 On 07/05/2020			Buy	318	0.00
Grand Total for Daily Detailed Turnover:				17,613	0.00