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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/06/2020

TO DATE : 03/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 06/08/2020	Index Future		Buy	3	0.00
ALBI On 06/08/2020	Index Future		Sell	3	0.00
ALBI On 06/08/2020	Index Future		Buy	3	0.00
ALBI On 06/08/2020	Index Future		Sell	3	0.00

R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	1,000	0.00
R186 On 06/08/2020	Bond Future		Buy	1,000	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future		Sell	35	0.00
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R023 On 06/08/2020	Bond Future		Buy	35	0.00
R023 On 06/08/2020	Bond Future		Sell	35	0.00
R023 On 06/08/2020	Bond Future		Buy	35	0.00
R023 On 06/08/2020	Bond Future		Buy	35	0.00
R023 On 06/08/2020	Bond Future		Sell	35	0.00
R023 On 06/08/2020	Bond Future		Sell	35	0.00
R023 On 06/08/2020	Bond Future		Buy	35	0.00
R023 On 06/08/2020	Bond Future		Buy	70	0.00
R023 On 06/08/2020	Bond Future		Sell	70	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future		Buy	9	0.00	
2030 On 06/08/2020	Bond Future		Sell	9	0.00	
2030 On 06/08/2020	Bond Future		Sell	11	0.00	
2030 On 06/08/2020	Bond Future		Buy	11	0.00	
2030 On 06/08/2020	Bond Future		Sell	15	0.00	
2030 On 06/08/2020	Bond Future		Buy	15	0.00	
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	15	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	15	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	15	0.00
2030 On 06/08/2020	Bond Future		Sell	25	0.00	
2030 On 06/08/2020	Bond Future		Buy	25	0.00	
2030 On 06/08/2020	Bond Future	9.20	Put	Sell	34	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Buy	34	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	38	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	38	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	38	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Sell	44	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Buy	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 06/08/2020	Bond Future	9.20	Put	Sell	59	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Buy	59	0.00
2030 On 06/08/2020	Bond Future			Buy	75	0.00
2030 On 06/08/2020	Bond Future			Sell	75	0.00
2030 On 06/08/2020	Bond Future			Sell	79	0.00
2030 On 06/08/2020	Bond Future			Buy	79	0.00
2030 On 06/08/2020	Bond Future			Buy	79	0.00
2030 On 06/08/2020	Bond Future			Sell	79	0.00
2030 On 06/08/2020	Bond Future			Buy	93	0.00
2030 On 06/08/2020	Bond Future			Sell	93	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	98	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	98	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	98	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	98	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	98	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	98	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	98	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	98	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	98	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	98	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	98	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	98	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Sell	100	0.00
2030 On 06/08/2020	Bond Future	9.20	Put	Buy	100	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	116	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	116	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	116	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	116	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	116	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	116	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	116	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	116	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	116	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	116	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	116	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	116	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	160	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	160	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	160	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	160	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	160	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	160	0.00

2030 On 06/05/2021	Bond Future	9.22	Put	Sell	160	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	160	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	160	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	160	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	160	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	160	0.00
2030 On 06/08/2020	Bond Future			Buy	168	0.00
2030 On 06/08/2020	Bond Future			Sell	168	0.00
2030 On 06/08/2020	Bond Future			Sell	253	0.00
2030 On 06/08/2020	Bond Future			Buy	253	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	273	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	273	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	273	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	273	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	273	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	273	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	273	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	273	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	273	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	273	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	273	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Buy	273	0.00
2030 On 06/08/2020	Bond Future			Sell	312	0.00
2030 On 06/08/2020	Bond Future			Buy	312	0.00
2030 On 06/08/2020	Bond Future			Buy	625	0.00
2030 On 06/08/2020	Bond Future			Sell	625	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	700	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	700	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	700	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.15	Call	Sell	700	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	10.04	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	700	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	700	0.00
2030 On 06/05/2021	Bond Future	10.74	Put	Sell	700	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021	10.74	Put	Buy	700	0.00
2030 On 06/05/2021	10.74	Put	Buy	700	0.00
2030 On 06/05/2021	10.74	Put	Sell	700	0.00
2030 On 06/08/2020	9.20	Put	Sell	1,013	0.00
2030 On 06/08/2020	9.20	Put	Buy	1,013	0.00
2030 On 06/08/2020	9.20	Put	Sell	1,250	0.00
2030 On 06/08/2020	9.20	Put	Buy	1,250	0.00
2030 On 06/08/2020	9.20	Put	Buy	2,500	0.00
2030 On 06/08/2020	9.20	Put	Sell	2,500	0.00
R2032 Bond Future					
2032 On 06/08/2020			Sell	3	0.00
2032 On 06/08/2020			Buy	3	0.00
2032 On 06/08/2020			Buy	3	0.00
2032 On 06/08/2020			Sell	3	0.00
2032 On 06/08/2020			Sell	31	0.00
2032 On 06/08/2020			Buy	31	0.00
2032 On 06/08/2020			Buy	31	0.00
2032 On 06/08/2020			Sell	31	0.00
R2035 Bond Future					
R035 On 06/08/2020			Buy	35	0.00
R035 On 06/08/2020			Sell	35	0.00
R035 On 06/08/2020			Buy	35	0.00
R035 On 06/08/2020			Sell	35	0.00
R035 On 06/08/2020			Sell	91	0.00
R035 On 06/08/2020			Buy	91	0.00
R035 On 06/08/2020			Buy	91	0.00
R035 On 06/08/2020			Sell	91	0.00
R2037 Bond Future					
2037 On 06/08/2020			Buy	92	0.00
2037 On 06/08/2020			Sell	92	0.00
2037 On 06/08/2020			Sell	92	0.00
2037 On 06/08/2020			Buy	92	0.00
R2040 Bond Future					
2040 On 06/08/2020			Buy	53	0.00
2040 On 06/08/2020			Sell	53	0.00
2040 On 06/08/2020			Sell	53	0.00
2040 On 06/08/2020			Buy	53	0.00
2040 On 06/08/2020			Buy	84	0.00

2040 On 06/08/2020	Bond Future	Sell	84	0.00
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R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	24	0.00
2044 On 06/08/2020	Bond Future	Sell	24	0.00
2044 On 06/08/2020	Bond Future	Sell	24	0.00
2044 On 06/08/2020	Bond Future	Buy	24	0.00
2044 On 06/08/2020	Bond Future	Buy	42	0.00
2044 On 06/08/2020	Bond Future	Sell	42	0.00
2044 On 06/08/2020	Bond Future	Sell	42	0.00
2044 On 06/08/2020	Bond Future	Buy	42	0.00
2044 On 06/08/2020	Bond Future	Sell	42	0.00
2044 On 06/08/2020	Bond Future	Buy	42	0.00
2044 On 06/08/2020	Bond Future	Buy	42	0.00
2044 On 06/08/2020	Bond Future	Sell	42	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	22	0.00
R248 On 06/08/2020	Bond Future	Sell	22	0.00
R248 On 06/08/2020	Bond Future	Sell	22	0.00
R248 On 06/08/2020	Bond Future	Buy	22	0.00
R248 On 06/08/2020	Bond Future	Sell	30	0.00
R248 On 06/08/2020	Bond Future	Buy	30	0.00
R248 On 06/08/2020	Bond Future	Sell	30	0.00
R248 On 06/08/2020	Bond Future	Buy	30	0.00
R248 On 06/08/2020	Bond Future	Sell	1,000	0.00
R248 On 06/08/2020	Bond Future	Sell	1,000	0.00
R248 On 06/08/2020	Bond Future	Sell	1,000	0.00
R248 On 06/08/2020	Bond Future	Buy	1,000	0.00
R248 On 06/08/2020	Bond Future	Buy	1,000	0.00
R248 On 06/08/2020	Bond Future	Buy	1,000	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	61	0.00
R209 On 06/08/2020	Bond Future	Sell	61	0.00
R209 On 06/08/2020	Bond Future	Sell	61	0.00
R209 On 06/08/2020	Bond Future	Buy	61	0.00
R209 On 06/08/2020	Bond Future	Sell	144	0.00
R209 On 06/08/2020	Bond Future	Buy	144	0.00
R209 On 06/08/2020	Bond Future	Sell	144	0.00
R209 On 06/08/2020	Bond Future	Buy	144	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future	Sell	33	0.00
R213 On 06/08/2020	Bond Future	Buy	33	0.00
R213 On 06/08/2020	Bond Future	Buy	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 06/08/2020	Bond Future		Sell	33	0.00
R213 On 06/08/2020	Bond Future		Sell	77	0.00
R213 On 06/08/2020	Bond Future		Buy	77	0.00
R213 On 06/08/2020	Bond Future		Sell	96	0.00
R213 On 06/08/2020	Bond Future		Buy	96	0.00
R213 On 06/08/2020	Bond Future		Sell	173	0.00
R213 On 06/08/2020	Bond Future		Buy	173	0.00
R213 On 06/08/2020	Bond Future		Buy	992	0.00
R213 On 06/08/2020	Bond Future		Sell	992	0.00
R213 On 06/08/2020	Bond Future		Sell	993	0.00
R213 On 06/08/2020	Bond Future		Buy	993	0.00
R214 Bond Future					
R214 On 06/08/2020	Bond Future		Buy	80	0.00
R214 On 06/08/2020	Bond Future		Sell	80	0.00
R214 On 06/08/2020	Bond Future		Sell	80	0.00
R214 On 06/08/2020	Bond Future		Buy	80	0.00
Grand Total for Daily Detailed Turnover:				27,553	0.00