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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/08/2020

TO DATE : 13/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/11/2020	Index Future		Buy	4	0.00
ALBI On 05/11/2020	Index Future		Sell	4	0.00
ALBI On 05/11/2020	Index Future		Sell	4	0.00
ALBI On 05/11/2020	Index Future		Buy	4	0.00
I2029 Bond Future					
2029 On 05/11/2020	Bond Future		Buy	8	0.00
2029 On 05/11/2020	Bond Future		Sell	8	0.00
2029 On 05/11/2020	Bond Future		Buy	8	0.00
2029 On 05/11/2020	Bond Future		Sell	8	0.00
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Sell	2	0.00

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R186 On 05/11/2020	Bond Future	Buy	2	0.00
R186 On 05/11/2020	Bond Future	Buy	3	0.00
R186 On 05/11/2020	Bond Future	Sell	3	0.00
R186 On 05/11/2020	Bond Future	Sell	4	0.00
R186 On 05/11/2020	Bond Future	Buy	4	0.00
R186 On 05/11/2020	Bond Future	Sell	5	0.00
R186 On 05/11/2020	Bond Future	Buy	5	0.00
R186 On 05/11/2020	Bond Future	Sell	7	0.00
R186 On 05/11/2020	Bond Future	Buy	7	0.00
R186 On 05/11/2020	Bond Future	Sell	9	0.00
R186 On 05/11/2020	Bond Future	Buy	9	0.00
R186 On 05/11/2020	Bond Future	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	13	0.00
R186 On 05/11/2020	Bond Future	Buy	13	0.00
R186 On 05/11/2020	Bond Future	Sell	14	0.00
R186 On 05/11/2020	Bond Future	Buy	14	0.00
R186 On 05/11/2020	Bond Future	Sell	14	0.00
R186 On 05/11/2020	Bond Future	Buy	14	0.00
R186 On 05/11/2020	Bond Future	Sell	16	0.00
R186 On 05/11/2020	Bond Future	Buy	16	0.00
R186 On 05/11/2020	Bond Future	Sell	24	0.00
R186 On 05/11/2020	Bond Future	Buy	24	0.00
R186 On 05/11/2020	Bond Future	Buy	26	0.00
R186 On 05/11/2020	Bond Future	Sell	26	0.00
R186 On 05/11/2020	Bond Future	Sell	39	0.00
R186 On 05/11/2020	Bond Future	Buy	39	0.00
R186 On 04/02/2021	Bond Future	Sell	50	0.00
R186 On 04/02/2021	Bond Future	Buy	50	0.00
R186 On 04/02/2021	Bond Future	Sell	50	0.00
R186 On 04/02/2021	Bond Future	Buy	50	0.00
R186 On 05/11/2020	Bond Future	Sell	55	0.00
R186 On 05/11/2020	Bond Future	Buy	55	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	73	0.00
R186 On 05/11/2020	Bond Future	Buy	73	0.00
R186 On 05/11/2020	Bond Future	Sell	74	0.00
R186 On 05/11/2020	Bond Future	Buy	74	0.00
R186 On 05/11/2020	Bond Future	Sell	109	0.00
R186 On 05/11/2020	Bond Future	Buy	109	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2020			Sell	118	0.00
R186 On 05/11/2020			Buy	118	0.00
R186 On 05/11/2020			Sell	130	0.00
R186 On 05/11/2020			Buy	130	0.00
R186 On 05/11/2020			Sell	169	0.00
R186 On 05/11/2020			Buy	169	0.00
R186 On 05/11/2020			Sell	350	0.00
R186 On 05/11/2020			Buy	350	0.00
R186 On 05/11/2020			Sell	359	0.00
R186 On 05/11/2020			Buy	359	0.00
R186 On 05/11/2020			Sell	604	0.00
R186 On 05/11/2020			Buy	604	0.00
R186 On 05/11/2020			Sell	840	0.00
R186 On 05/11/2020			Buy	840	0.00
R186 On 05/11/2020			Buy	2,261	0.00
R186 On 05/11/2020			Sell	2,261	0.00
R2023 Bond Future					
R023 On 05/11/2020			Sell	2	0.00
R023 On 05/11/2020			Buy	2	0.00
R023 On 05/11/2020			Sell	2	0.00
R023 On 05/11/2020			Buy	2	0.00
R023 On 05/11/2020			Buy	3	0.00
R023 On 05/11/2020			Sell	3	0.00
R023 On 05/11/2020			Buy	6	0.00
R023 On 05/11/2020			Sell	6	0.00
R023 On 05/11/2020			Buy	7	0.00
R023 On 05/11/2020			Sell	7	0.00
R023 On 05/11/2020			Buy	9	0.00
R023 On 05/11/2020			Sell	9	0.00
R023 On 05/11/2020			Buy	9	0.00
R023 On 05/11/2020			Sell	9	0.00
R023 On 05/11/2020			Buy	9	0.00
R023 On 05/11/2020			Sell	9	0.00
R023 On 05/11/2020			Buy	10	0.00
R023 On 05/11/2020			Sell	10	0.00
R023 On 05/11/2020			Buy	16	0.00
R023 On 05/11/2020			Sell	16	0.00
R023 On 05/11/2020			Buy	25	0.00

R023 On 05/11/2020	Bond Future	Sell	25	0.00
R023 On 05/11/2020	Bond Future	Buy	35	0.00
R023 On 05/11/2020	Bond Future	Sell	35	0.00
R023 On 05/11/2020	Bond Future	Buy	44	0.00
R023 On 05/11/2020	Bond Future	Sell	44	0.00
R023 On 05/11/2020	Bond Future	Buy	47	0.00
R023 On 05/11/2020	Bond Future	Sell	47	0.00
R023 On 05/11/2020	Bond Future	Buy	47	0.00
R023 On 05/11/2020	Bond Future	Sell	47	0.00
R023 On 05/11/2020	Bond Future	Buy	70	0.00
R023 On 05/11/2020	Bond Future	Sell	70	0.00
R023 On 05/11/2020	Bond Future	Buy	76	0.00
R023 On 05/11/2020	Bond Future	Sell	76	0.00
R023 On 05/11/2020	Bond Future	Buy	83	0.00
R023 On 05/11/2020	Bond Future	Sell	83	0.00
R023 On 05/11/2020	Bond Future	Buy	109	0.00
R023 On 05/11/2020	Bond Future	Sell	109	0.00
R023 On 05/11/2020	Bond Future	Buy	224	0.00
R023 On 05/11/2020	Bond Future	Sell	224	0.00
R023 On 05/11/2020	Bond Future	Buy	230	0.00
R023 On 05/11/2020	Bond Future	Sell	230	0.00
R023 On 05/11/2020	Bond Future	Buy	387	0.00
R023 On 05/11/2020	Bond Future	Sell	387	0.00
R023 On 05/11/2020	Bond Future	Sell	1,450	0.00
R023 On 05/11/2020	Bond Future	Buy	1,450	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	55	0.00
2030 On 05/11/2020	Bond Future	Buy	55	0.00
2030 On 05/11/2020	Bond Future	Sell	55	0.00
2030 On 05/11/2020	Bond Future	Buy	55	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Sell	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	5	0.00
2032 On 05/11/2020	Bond Future	Buy	5	0.00
2032 On 05/11/2020	Bond Future	Sell	8	0.00
2032 On 05/11/2020	Bond Future	Buy	8	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Sell	19	0.00
2032 On 05/11/2020	Bond Future	Buy	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020			Sell	20	0.00
2032 On 05/11/2020			Buy	20	0.00
2032 On 05/11/2020			Sell	24	0.00
2032 On 05/11/2020			Buy	24	0.00
2032 On 05/11/2020			Sell	33	0.00
2032 On 05/11/2020			Buy	33	0.00
2032 On 05/11/2020			Sell	55	0.00
2032 On 05/11/2020			Buy	55	0.00
2032 On 04/02/2021			Sell	60	0.00
2032 On 04/02/2021			Buy	60	0.00
2032 On 04/02/2021			Sell	60	0.00
2032 On 04/02/2021			Buy	60	0.00
2032 On 05/11/2020			Sell	64	0.00
2032 On 05/11/2020			Buy	64	0.00
2032 On 05/11/2020			Sell	71	0.00
2032 On 05/11/2020			Buy	71	0.00
2032 On 05/11/2020			Sell	90	0.00
2032 On 05/11/2020			Buy	90	0.00
2032 On 05/11/2020			Sell	141	0.00
2032 On 05/11/2020			Buy	141	0.00
2032 On 05/11/2020			Sell	154	0.00
2032 On 05/11/2020			Buy	154	0.00
2032 On 05/11/2020			Sell	169	0.00
2032 On 05/11/2020			Buy	169	0.00
2032 On 05/11/2020			Sell	234	0.00
2032 On 05/11/2020			Buy	234	0.00
2032 On 05/11/2020			Sell	447	0.00
2032 On 05/11/2020			Buy	447	0.00
2032 On 05/11/2020			Sell	456	0.00
2032 On 05/11/2020			Buy	456	0.00
2032 On 05/11/2020			Buy	480	0.00
2032 On 05/11/2020			Sell	480	0.00
2032 On 05/11/2020			Sell	831	0.00
2032 On 05/11/2020			Buy	831	0.00
2032 On 05/11/2020			Buy	2,355	0.00
2032 On 05/11/2020			Sell	2,355	0.00
R2035 Bond Future					
R035 On 05/11/2020			Sell	7	0.00

R035 On 05/11/2020	Bond Future			Buy	7	0.00
R035 On 05/11/2020	Bond Future			Sell	7	0.00
R035 On 05/11/2020	Bond Future			Buy	7	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Buy	557	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Sell	557	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future			Sell	7	0.00
2037 On 05/11/2020	Bond Future			Buy	7	0.00
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	7	0.00
2037 On 05/11/2020	Bond Future			Sell	7	0.00
2037 On 05/11/2020	Bond Future			Buy	30	0.00
2037 On 05/11/2020	Bond Future			Sell	30	0.00
2037 On 05/11/2020	Bond Future			Buy	72	0.00
2037 On 05/11/2020	Bond Future			Sell	72	0.00
2037 On 05/11/2020	Bond Future			Buy	343	0.00
2037 On 05/11/2020	Bond Future			Sell	343	0.00
2037 On 05/11/2020	Bond Future			Buy	466	0.00
2037 On 05/11/2020	Bond Future			Sell	466	0.00
2037 On 05/11/2020	Bond Future			Buy	918	0.00
2037 On 05/11/2020	Bond Future			Sell	918	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future			Sell	7	0.00
2040 On 05/11/2020	Bond Future			Buy	7	0.00
2040 On 05/11/2020	Bond Future			Sell	7	0.00
2040 On 05/11/2020	Bond Future			Buy	7	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future			Sell	7	0.00
2044 On 05/11/2020	Bond Future			Buy	7	0.00
2044 On 05/11/2020	Bond Future			Buy	7	0.00
2044 On 05/11/2020	Bond Future			Sell	7	0.00
2044 On 05/11/2020	Bond Future			Buy	791	0.00
2044 On 05/11/2020	Bond Future			Sell	791	0.00
2044 On 05/11/2020	Bond Future			Sell	791	0.00
2044 On 05/11/2020	Bond Future			Buy	791	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future			Buy	5	0.00
R248 On 05/11/2020	Bond Future			Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2020			Buy	6	0.00
R248 On 05/11/2020			Sell	6	0.00
R248 On 05/11/2020			Buy	9	0.00
R248 On 05/11/2020			Sell	9	0.00
R248 On 05/11/2020			Buy	23	0.00
R248 On 05/11/2020			Sell	23	0.00
R248 On 05/11/2020			Buy	43	0.00
R248 On 05/11/2020			Sell	43	0.00
R248 On 05/11/2020			Buy	144	0.00
R248 On 05/11/2020			Sell	144	0.00
R248 On 05/11/2020			Buy	525	0.00
R248 On 05/11/2020			Sell	525	0.00
R248 On 05/11/2020			Sell	755	0.00
R248 On 05/11/2020			Buy	755	0.00
R209 Bond Future					
R209 On 05/11/2020			Sell	16	0.00
R209 On 05/11/2020			Buy	16	0.00
R209 On 05/11/2020			Buy	16	0.00
R209 On 05/11/2020			Sell	16	0.00
R214 Bond Future					
R214 On 05/11/2020			Buy	2	0.00
R214 On 05/11/2020			Sell	2	0.00
R214 On 05/11/2020			Buy	2	0.00
R214 On 05/11/2020			Sell	2	0.00
R214 On 05/11/2020			Buy	3	0.00
R214 On 05/11/2020			Sell	3	0.00
R214 On 05/11/2020			Buy	6	0.00
R214 On 05/11/2020			Sell	6	0.00
R214 On 05/11/2020			Buy	8	0.00
R214 On 05/11/2020			Sell	8	0.00
R214 On 05/11/2020			Buy	9	0.00
R214 On 05/11/2020			Sell	9	0.00
R214 On 05/11/2020			Buy	10	0.00
R214 On 05/11/2020			Sell	10	0.00
R214 On 05/11/2020			Buy	10	0.00
R214 On 05/11/2020			Sell	10	0.00
R214 On 05/11/2020			Buy	11	0.00

R214 On 05/11/2020	Bond Future	Sell	11	0.00
R214 On 05/11/2020	Bond Future	Sell	16	0.00
R214 On 05/11/2020	Bond Future	Buy	16	0.00
R214 On 05/11/2020	Bond Future	Buy	16	0.00
R214 On 05/11/2020	Bond Future	Sell	16	0.00
R214 On 05/11/2020	Bond Future	Buy	17	0.00
R214 On 05/11/2020	Bond Future	Sell	17	0.00
R214 On 05/11/2020	Bond Future	Buy	27	0.00
R214 On 05/11/2020	Bond Future	Sell	27	0.00
R214 On 05/11/2020	Bond Future	Buy	27	0.00
R214 On 05/11/2020	Bond Future	Sell	27	0.00
R214 On 05/11/2020	Bond Future	Buy	38	0.00
R214 On 05/11/2020	Bond Future	Sell	38	0.00
R214 On 05/11/2020	Bond Future	Buy	42	0.00
R214 On 05/11/2020	Bond Future	Sell	42	0.00
R214 On 05/11/2020	Bond Future	Buy	48	0.00
R214 On 05/11/2020	Bond Future	Sell	48	0.00
R214 On 05/11/2020	Bond Future	Buy	51	0.00
R214 On 05/11/2020	Bond Future	Sell	51	0.00
R214 On 05/11/2020	Bond Future	Buy	51	0.00
R214 On 05/11/2020	Bond Future	Sell	51	0.00
R214 On 05/11/2020	Bond Future	Buy	76	0.00
R214 On 05/11/2020	Bond Future	Sell	76	0.00
R214 On 05/11/2020	Bond Future	Buy	82	0.00
R214 On 05/11/2020	Bond Future	Sell	82	0.00
R214 On 05/11/2020	Bond Future	Buy	90	0.00
R214 On 05/11/2020	Bond Future	Sell	90	0.00
R214 On 05/11/2020	Bond Future	Buy	118	0.00
R214 On 05/11/2020	Bond Future	Sell	118	0.00
R214 On 05/11/2020	Bond Future	Buy	243	0.00
R214 On 05/11/2020	Bond Future	Sell	243	0.00
R214 On 05/11/2020	Bond Future	Buy	249	0.00
R214 On 05/11/2020	Bond Future	Sell	249	0.00
R214 On 05/11/2020	Bond Future	Buy	419	0.00
R214 On 05/11/2020	Bond Future	Sell	419	0.00
R214 On 05/11/2020	Bond Future	Buy	442	0.00
R214 On 05/11/2020	Bond Future	Sell	442	0.00
R214 On 05/11/2020	Bond Future	Buy	808	0.00
R214 On 05/11/2020	Bond Future	Sell	808	0.00
R214 On 05/11/2020	Bond Future	Sell	1,319	0.00
R214 On 05/11/2020	Bond Future	Buy	1,319	0.00
R214 On 05/11/2020	Bond Future	Sell	1,570	0.00
R214 On 05/11/2020	Bond Future	Buy	1,570	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Grand Total for Daily Detailed Turnover:				25,715	0.00
