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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/08/2020

TO DATE : 11/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	3	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	3	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	3	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	3	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Buy	3	0.00
R186 On 05/11/2020 Bond Future	9.26	Put	Sell	3	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	4	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Sell	4	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	4	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	4	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Buy	4	0.00
R186 On 05/11/2020 Bond Future	8.34	Call	Sell	4	0.00
R186 On 05/11/2020 Bond Future	7.84	Call	Buy	4	0.00

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R186 On 05/11/2020	Bond Future	7.84	Call	Sell	4	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	4	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	4	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	4	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	4	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	5	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	5	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	5	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	5	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	5	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	5	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	16	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	16	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	16	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	16	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	16	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	16	0.00
R186 On 05/11/2020	Bond Future			Buy	20	0.00
R186 On 05/11/2020	Bond Future			Sell	20	0.00
R186 On 05/11/2020	Bond Future			Sell	20	0.00
R186 On 05/11/2020	Bond Future			Buy	20	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	26	0.00
R186 On 05/11/2020	Bond Future			Buy	26	0.00
R186 On 05/11/2020	Bond Future			Buy	80	0.00
R186 On 05/11/2020	Bond Future			Sell	80	0.00
R186 On 05/11/2020	Bond Future			Buy	100	0.00
R186 On 05/11/2020	Bond Future			Sell	100	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	8.10	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	3	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	3	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	3	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	4	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	4	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	4	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	4	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	4	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	4	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	4	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	4	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	4	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	4	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	4	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	4	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	5	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	5	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	5	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	5	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	5	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	5	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	6	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	6	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	6	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	6	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	6	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	6	0.00
2030 On 05/11/2020	Bond Future			Sell	7	0.00
2030 On 05/11/2020	Bond Future			Buy	7	0.00
2030 On 05/11/2020	Bond Future			Buy	7	0.00
2030 On 05/11/2020	Bond Future			Sell	7	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	7	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	7	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	7	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	7	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	7	0.00

2030 On 05/11/2020	Bond Future	10.37	Put	Sell	7	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	9	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	10	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	10	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	17	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	17	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	29	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	29	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	29	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	29	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	29	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	29	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future			Sell	18	0.00
2040 On 05/11/2020	Bond Future			Buy	18	0.00
2040 On 05/11/2020	Bond Future			Buy	18	0.00
2040 On 05/11/2020	Bond Future			Sell	18	0.00

R210 Bond Future

R210 On 05/11/2020	Bond Future			Buy	10	0.00
R210 On 05/11/2020	Bond Future			Sell	10	0.00
R210 On 05/11/2020	Bond Future			Sell	10	0.00
R210 On 05/11/2020	Bond Future			Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 05/11/2020	Bond Future		Buy	10	0.00
R210 On 05/11/2020	Bond Future		Sell	10	0.00
R210 On 05/11/2020	Bond Future		Sell	10	0.00
R210 On 05/11/2020	Bond Future		Buy	10	0.00
R210 On 05/11/2020	Bond Future		Sell	480	0.00
R210 On 05/11/2020	Bond Future		Buy	480	0.00
R210 On 05/11/2020	Bond Future		Buy	480	0.00
R210 On 05/11/2020	Bond Future		Sell	480	0.00
R210 On 05/11/2020	Bond Future		Sell	500	0.00
R210 On 05/11/2020	Bond Future		Buy	500	0.00
R210 On 05/11/2020	Bond Future		Sell	500	0.00
R210 On 05/11/2020	Bond Future		Buy	500	0.00
Grand Total for Daily Detailed Turnover:				2,802	0.00