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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/10/2020

TO DATE : 08/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 05/11/2020			Buy	99	0.00
2025 On 05/11/2020			Sell	99	0.00
R186 Bond Future					
R186 On 05/11/2020			Sell	3	0.00
R186 On 05/11/2020			Buy	3	0.00
R186 On 05/11/2020			Buy	200	0.00
R186 On 05/11/2020			Sell	200	0.00
R186 On 05/11/2020			Sell	200	0.00
R186 On 05/11/2020			Buy	200	0.00
R2044 Bond Future					
2044 On 06/05/2021	12.50	Put	Buy	14	0.00

2044 On 06/05/2021	Bond Future	12.50	Put	Sell	14	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	26	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	26	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	26	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	26	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	26	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	26	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	27	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	27	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	27	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	27	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	27	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	27	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	28	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	28	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	28	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	28	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	28	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	28	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	39	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	39	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	39	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	39	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	39	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	39	0.00
2044 On 05/11/2020	Bond Future			Sell	56	0.00
2044 On 05/11/2020	Bond Future			Buy	56	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	60	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	60	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	60	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	60	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	60	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	60	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	61	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	61	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	61	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	61	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	74	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	74	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	74	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	140	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	140	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	147	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	223	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	223	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	223	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	223	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	243	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	243	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	243	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	243	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	680	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	680	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	680	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	680	0.00

2044 On 06/05/2021	Bond Future	11.90	Put	Buy	680	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.35	Call	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	12.50	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	3,100	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future			Sell	45	0.00
R209 On 06/05/2021	Bond Future			Buy	45	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	75	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	75	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	150	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	150	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	150	0.00
R209 On 06/05/2021	Bond Future			Sell	300	0.00
R209 On 06/05/2021	Bond Future			Buy	300	0.00
R209 On 06/05/2021	Bond Future			Buy	345	0.00
R209 On 06/05/2021	Bond Future			Sell	345	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	575	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	575	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,150	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,150	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
R213 Bond Future				
R213 On 05/11/2020	Bond Future		Buy	244
R213 On 05/11/2020	Bond Future		Sell	244
Grand Total for Daily Detailed Turnover:				35,363
				0.00