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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/11/2020

TO DATE : 09/11/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future		Sell	4	0.00
R186 On 04/02/2021	Bond Future		Buy	4	0.00
R186 On 04/02/2021	Bond Future		Sell	17	0.00
R186 On 04/02/2021	Bond Future		Buy	17	0.00
R186 On 04/02/2021	Bond Future		Sell	17	0.00

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R186 On 04/02/2021	Bond Future	Buy	17	0.00
R186 On 04/02/2021	Bond Future	Sell	19	0.00
R186 On 04/02/2021	Bond Future	Buy	19	0.00
R186 On 04/02/2021	Bond Future	Sell	29	0.00
R186 On 04/02/2021	Bond Future	Buy	29	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	64	0.00
R186 On 04/02/2021	Bond Future	Buy	64	0.00
R186 On 04/02/2021	Bond Future	Buy	69	0.00
R186 On 04/02/2021	Bond Future	Sell	69	0.00
R186 On 04/02/2021	Bond Future	Buy	74	0.00
R186 On 04/02/2021	Bond Future	Sell	74	0.00
R186 On 04/02/2021	Bond Future	Sell	83	0.00
R186 On 04/02/2021	Bond Future	Buy	83	0.00
R186 On 04/02/2021	Bond Future	Buy	88	0.00
R186 On 04/02/2021	Bond Future	Sell	88	0.00
R186 On 04/02/2021	Bond Future	Buy	133	0.00
R186 On 04/02/2021	Bond Future	Sell	133	0.00
R186 On 04/02/2021	Bond Future	Buy	150	0.00
R186 On 04/02/2021	Bond Future	Sell	150	0.00
R186 On 04/02/2021	Bond Future	Buy	181	0.00
R186 On 04/02/2021	Bond Future	Sell	181	0.00
R186 On 04/02/2021	Bond Future	Sell	231	0.00
R186 On 04/02/2021	Bond Future	Buy	231	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Buy	3	0.00
2030 On 04/02/2021	Bond Future	Sell	3	0.00
2030 On 04/02/2021	Bond Future	Buy	3	0.00
2030 On 04/02/2021	Bond Future	Sell	3	0.00
2030 On 04/02/2021	Bond Future	Buy	4	0.00
2030 On 04/02/2021	Bond Future	Sell	4	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	6	0.00
2030 On 04/02/2021	Bond Future	Sell	6	0.00
2030 On 04/02/2021	Bond Future	Buy	11	0.00
2030 On 04/02/2021	Bond Future	Sell	11	0.00
2030 On 04/02/2021	Bond Future	Buy	13	0.00
2030 On 04/02/2021	Bond Future	Sell	13	0.00
2030 On 04/02/2021	Bond Future	Buy	17	0.00
2030 On 04/02/2021	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Sell	20	0.00
2030 On 04/02/2021			Buy	20	0.00
2030 On 04/02/2021			Sell	42	0.00
2030 On 04/02/2021			Buy	42	0.00
2030 On 04/02/2021			Sell	102	0.00
2030 On 04/02/2021			Buy	102	0.00
2030 On 04/02/2021			Sell	102	0.00
2030 On 04/02/2021			Buy	102	0.00
R2035 Bond Future					
R035 On 04/02/2021			Buy	8	0.00
R035 On 04/02/2021			Sell	8	0.00
R035 On 04/02/2021			Buy	32	0.00
R035 On 04/02/2021			Sell	32	0.00
R035 On 04/02/2021			Sell	40	0.00
R035 On 04/02/2021			Buy	40	0.00
R2044 Bond Future					
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
R209 Bond Future					
R209 On 04/02/2021			Buy	3	0.00
R209 On 04/02/2021			Sell	3	0.00
R209 On 06/05/2021			Sell	5	0.00
R209 On 06/05/2021			Buy	5	0.00
R209 On 06/05/2021			Sell	5	0.00
R209 On 06/05/2021			Buy	5	0.00
R209 On 06/05/2021			Sell	15	0.00
R209 On 06/05/2021			Buy	15	0.00
R209 On 06/05/2021			Sell	15	0.00
R209 On 06/05/2021			Buy	15	0.00
R209 On 06/05/2021			Sell	15	0.00
R209 On 06/05/2021			Buy	15	0.00
R209 On 04/02/2021			Buy	20	0.00
R209 On 04/02/2021			Sell	20	0.00

R209 On 04/02/2021	Bond Future			Buy	26	0.00
R209 On 04/02/2021	Bond Future			Sell	26	0.00
R209 On 06/05/2021	Bond Future			Sell	30	0.00
R209 On 06/05/2021	Bond Future			Buy	30	0.00
R209 On 04/02/2021	Bond Future			Buy	32	0.00
R209 On 04/02/2021	Bond Future			Sell	32	0.00
R209 On 04/02/2021	Bond Future			Buy	35	0.00
R209 On 04/02/2021	Bond Future			Sell	35	0.00
R209 On 04/02/2021	Bond Future			Buy	44	0.00
R209 On 04/02/2021	Bond Future			Sell	44	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	50	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	50	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	50	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	50	0.00
R209 On 04/02/2021	Bond Future			Buy	90	0.00
R209 On 04/02/2021	Bond Future			Sell	90	0.00
R209 On 06/05/2021	Bond Future			Sell	100	0.00
R209 On 06/05/2021	Bond Future			Buy	100	0.00
R209 On 04/02/2021	Bond Future			Buy	109	0.00
R209 On 04/02/2021	Bond Future			Sell	109	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future			Buy	185	0.00
R209 On 06/05/2021	Bond Future			Sell	185	0.00
R209 On 06/05/2021	Bond Future			Buy	185	0.00
R209 On 06/05/2021	Bond Future			Sell	185	0.00
R209 On 04/02/2021	Bond Future			Buy	278	0.00
R209 On 04/02/2021	Bond Future			Sell	278	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	300	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	300	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	300	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	300	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	300	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	300	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	300	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	300	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	300	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	300	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	300	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	550	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	550	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	550	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	550	0.00
R209 On 04/02/2021 Bond Future			Sell	637	0.00
R209 On 04/02/2021 Bond Future			Buy	637	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	1,750	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	1,750	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	1,750	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	1,750	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	3,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	3,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	3,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	3,500	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	3,500	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	3,500	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Sell	3,500	0.00
R209 On 06/05/2021 Bond Future	11.25	Put	Buy	3,500	0.00
Grand Total for Daily Detailed Turnover:				24,451	0.00