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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/11/2020

TO DATE : 18/11/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/02/2021	Bond Future		Buy	36	0.00
R186 On 04/02/2021	Bond Future		Sell	36	0.00
R186 On 04/02/2021	Bond Future		Buy	36	0.00
R186 On 04/02/2021	Bond Future		Sell	36	0.00
R186 On 04/02/2021	Bond Future		Sell	69	0.00
R186 On 04/02/2021	Bond Future		Buy	69	0.00
R186 On 04/02/2021	Bond Future		Sell	429	0.00
R186 On 04/02/2021	Bond Future		Buy	429	0.00
R186 On 04/02/2021	Bond Future		Buy	498	0.00
R186 On 04/02/2021	Bond Future		Sell	498	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00

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R2030 Bond Future

2030 On 04/02/2021	Bond Future			Buy	7	0.00
2030 On 04/02/2021	Bond Future			Sell	7	0.00
2030 On 04/02/2021	Bond Future			Buy	7	0.00
2030 On 04/02/2021	Bond Future			Sell	7	0.00
2030 On 04/02/2021	Bond Future			Buy	149	0.00
2030 On 04/02/2021	Bond Future			Sell	149	0.00
2030 On 04/02/2021	Bond Future			Sell	149	0.00
2030 On 04/02/2021	Bond Future			Buy	149	0.00
2030 On 04/02/2021	Bond Future			Sell	248	0.00
2030 On 04/02/2021	Bond Future			Buy	248	0.00
2030 On 04/02/2021	Bond Future			Buy	248	0.00
2030 On 04/02/2021	Bond Future			Sell	248	0.00
2030 On 04/02/2021	Bond Future			Buy	250	0.00
2030 On 04/02/2021	Bond Future			Sell	250	0.00
2030 On 04/11/2021	Bond Future	8.27	Call	Buy	266	0.00
2030 On 04/11/2021	Bond Future	8.27	Call	Sell	266	0.00
2030 On 04/11/2021	Bond Future	8.77	Call	Sell	266	0.00
2030 On 04/11/2021	Bond Future	8.77	Call	Buy	266	0.00
2030 On 04/11/2021	Bond Future	11.44	Put	Buy	266	0.00
2030 On 04/11/2021	Bond Future	11.44	Put	Sell	266	0.00
2030 On 04/11/2021	Bond Future	8.27	Call	Sell	300	0.00
2030 On 04/11/2021	Bond Future	8.27	Call	Buy	300	0.00
2030 On 04/11/2021	Bond Future	8.77	Call	Sell	300	0.00
2030 On 04/11/2021	Bond Future	8.77	Call	Buy	300	0.00
2030 On 04/11/2021	Bond Future	11.44	Put	Sell	300	0.00
2030 On 04/11/2021	Bond Future	11.44	Put	Buy	300	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	9.83	Call	Sell	3	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	3	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	3	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	3	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	3	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	3	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	3	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	3	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	3	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	3	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	3	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	3	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	4	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	4	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	4	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	4	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	4	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	6	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	6	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	6	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	6	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	6	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	6	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	6	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	6	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	6	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	6	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	6	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	6	0.00
2032 On 04/02/2021	Bond Future			Buy	12	0.00
2032 On 04/02/2021	Bond Future			Sell	12	0.00
2032 On 04/02/2021	Bond Future			Buy	12	0.00
2032 On 04/02/2021	Bond Future			Sell	12	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	12	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	12	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	12	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	12	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	12	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	12	0.00
2032 On 04/02/2021	Bond Future			Buy	14	0.00
2032 On 04/02/2021	Bond Future			Sell	14	0.00
2032 On 04/02/2021	Bond Future			Sell	14	0.00
2032 On 04/02/2021	Bond Future			Buy	14	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	14	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	14	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	14	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	14	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	14	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	14	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	32	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	32	0.00

2032 On 04/11/2021	Bond Future	9.33	Call	Buy	32	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	32	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	32	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	32	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	33	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	33	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	33	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	33	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	33	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	33	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	100	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	100	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	100	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	100	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	100	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	100	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	187	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	187	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	187	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	187	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	187	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	187	0.00
2032 On 04/02/2021	Bond Future			Buy	260	0.00
2032 On 04/02/2021	Bond Future			Sell	260	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	266	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	266	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	266	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	266	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	266	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	266	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Sell	700	0.00
2032 On 04/11/2021	Bond Future	9.83	Call	Buy	700	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Buy	700	0.00
2032 On 04/11/2021	Bond Future	9.33	Call	Sell	700	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Buy	700	0.00
2032 On 04/11/2021	Bond Future	12.81	Put	Sell	700	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	10.12	Call	Buy	3	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	3	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	3	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	3	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	3	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	3	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	3	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	3	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	3	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	3	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	3	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	3	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	4	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	4	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	4	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	4	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	4	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	4	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	6	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	6	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	6	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	6	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	6	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	6	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	6	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	6	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	6	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	6	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	6	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	6	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	12	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	12	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	12	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	12	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	12	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	12	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	14	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	14	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	14	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	14	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	14	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	14	0.00

R035 On 04/11/2021	Bond Future	10.12	Call	Buy	32	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	32	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	32	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	32	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	32	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	32	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	33	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	33	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	33	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	33	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	33	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	33	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	100	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	100	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	100	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	100	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	100	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	100	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	187	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	187	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	187	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	187	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	187	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	187	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Sell	400	0.00
R035 On 04/11/2021	Bond Future	10.62	Call	Buy	400	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Buy	400	0.00
R035 On 04/11/2021	Bond Future	10.12	Call	Sell	400	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Buy	400	0.00
R035 On 04/11/2021	Bond Future	13.82	Put	Sell	400	0.00
R035 On 04/02/2021	Bond Future			Sell	500	0.00
R035 On 04/02/2021	Bond Future			Buy	500	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future			Buy	250	0.00
2037 On 04/02/2021	Bond Future			Sell	250	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future			Buy	94	0.00
2040 On 04/02/2021	Bond Future			Sell	94	0.00
2040 On 04/02/2021	Bond Future			Buy	94	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2021			Sell	94	0.00
R2044 Bond Future					
2044 On 04/02/2021			Sell	14	0.00
2044 On 04/02/2021			Buy	14	0.00
2044 On 04/02/2021			Buy	14	0.00
2044 On 04/02/2021			Sell	14	0.00
R2048 Bond Future					
R248 On 04/02/2021			Buy	3	0.00
R248 On 04/02/2021			Sell	3	0.00
R248 On 04/02/2021			Buy	3	0.00
R248 On 04/02/2021			Sell	3	0.00
R248 On 04/02/2021			Sell	1,000	0.00
R248 On 04/02/2021			Buy	1,000	0.00
R209 Bond Future					
R209 On 04/02/2021			Buy	4	0.00
R209 On 04/02/2021			Sell	4	0.00
R209 On 04/02/2021			Sell	6	0.00
R209 On 04/02/2021			Buy	6	0.00
R209 On 04/02/2021			Sell	6	0.00
R209 On 04/02/2021			Buy	6	0.00
R209 On 04/02/2021			Buy	30	0.00
R209 On 04/02/2021			Sell	30	0.00
R209 On 04/02/2021			Buy	39	0.00
R209 On 04/02/2021			Sell	39	0.00
R209 On 04/02/2021			Buy	48	0.00
R209 On 04/02/2021			Sell	48	0.00
R209 On 04/02/2021			Buy	53	0.00
R209 On 04/02/2021			Sell	53	0.00
R209 On 04/02/2021			Buy	68	0.00
R209 On 04/02/2021			Sell	68	0.00
R209 On 04/02/2021			Buy	136	0.00
R209 On 04/02/2021			Sell	136	0.00
R209 On 04/02/2021			Buy	157	0.00
R209 On 04/02/2021			Sell	157	0.00
R209 On 04/02/2021			Buy	425	0.00

R209 On 04/02/2021	Bond Future	Sell	425	0.00
R209 On 04/02/2021	Bond Future	Sell	960	0.00
R209 On 04/02/2021	Bond Future	Buy	960	0.00
R214 Bond Future				
R214 On 04/02/2021	Bond Future	Sell	1	0.00
R214 On 04/02/2021	Bond Future	Buy	1	0.00
R214 On 04/02/2021	Bond Future	Sell	1	0.00
R214 On 04/02/2021	Bond Future	Buy	1	0.00
Grand Total for Daily Detailed Turnover:			15,665	0.00