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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2020

TO DATE : 30/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2020			Buy	25	0.00
R186 On 05/11/2020			Sell	25	0.00
R186 On 05/11/2020			Sell	25	0.00
R186 On 05/11/2020			Buy	25	0.00
R186 On 05/11/2020			Buy	70	0.00
R186 On 05/11/2020			Sell	70	0.00
R186 On 05/11/2020			Buy	70	0.00
R186 On 05/11/2020			Sell	70	0.00
R186 On 05/11/2020			Sell	412	0.00
R186 On 05/11/2020			Buy	412	0.00
R2030 Bond Future					
2030 On 04/02/2021	8.86	Call	Buy	1	0.00

2030 On 04/02/2021	Bond Future	8.86	Call	Sell	1	0.00
2030 On 04/02/2021	Bond Future	8.36	Call	Buy	1	0.00
2030 On 04/02/2021	Bond Future	8.36	Call	Sell	1	0.00
2030 On 04/02/2021	Bond Future	9.12	Call	Buy	3	0.00
2030 On 04/02/2021	Bond Future	9.12	Call	Sell	3	0.00
2030 On 04/02/2021	Bond Future	8.37	Call	Buy	3	0.00
2030 On 04/02/2021	Bond Future	8.37	Call	Sell	3	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	Buy	4	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	Sell	4	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	9	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	9	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	9	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	9	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	10	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	10	0.00
2030 On 05/11/2020	Bond Future			Buy	300	0.00
2030 On 05/11/2020	Bond Future			Sell	300	0.00

R2032 Bond Future

2032 On 04/02/2021	Bond Future	9.29	Call	Buy	2	0.00
2032 On 04/02/2021	Bond Future	9.29	Call	Sell	2	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Buy	2	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Sell	2	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Buy	2	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Sell	2	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	9	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	9	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Buy	9	0.00
2032 On 05/11/2020	Bond Future	9.61	Call	Sell	9	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Buy	9	0.00
2032 On 05/11/2020	Bond Future	10.99	Put	Sell	9	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future			Buy	16	0.00
R035 On 05/11/2020	Bond Future			Sell	16	0.00
R035 On 05/11/2020	Bond Future			Sell	326	0.00
R035 On 05/11/2020	Bond Future			Buy	326	0.00
R035 On 05/11/2020	Bond Future			Buy	326	0.00
R035 On 05/11/2020	Bond Future			Sell	326	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 04/02/2021	10.24	Call	Buy	3	0.00
2040 On 04/02/2021	10.24	Call	Sell	3	0.00
2040 On 04/02/2021	9.49	Call	Buy	3	0.00
2040 On 04/02/2021	9.49	Call	Sell	3	0.00
2040 On 04/02/2021	11.57	Put	Buy	3	0.00
2040 On 04/02/2021	11.57	Put	Sell	3	0.00
2040 On 04/02/2021	9.57	Call	Buy	4	0.00
2040 On 04/02/2021	9.57	Call	Sell	4	0.00
2040 On 04/02/2021	10.07	Call	Buy	4	0.00
2040 On 04/02/2021	10.07	Call	Sell	4	0.00
2040 On 04/02/2021	11.74	Put	Buy	4	0.00
2040 On 04/02/2021	11.74	Put	Sell	4	0.00
2040 On 05/11/2020	10.00	Call	Buy	10	0.00
2040 On 05/11/2020	10.00	Call	Sell	10	0.00
2040 On 05/11/2020	10.23	Call	Buy	10	0.00
2040 On 05/11/2020	10.23	Call	Sell	10	0.00
2040 On 05/11/2020	9.50	Call	Buy	10	0.00
2040 On 05/11/2020	9.50	Call	Sell	10	0.00
2040 On 05/11/2020	9.73	Call	Buy	10	0.00
2040 On 05/11/2020	9.73	Call	Sell	10	0.00
2040 On 05/11/2020	11.50	Put	Buy	10	0.00
2040 On 05/11/2020	11.50	Put	Sell	10	0.00
2040 On 05/11/2020	11.70	Put	Buy	10	0.00
2040 On 05/11/2020	11.70	Put	Sell	10	0.00
R2044 Bond Future					
2044 On 05/11/2020			Sell	84	0.00
2044 On 05/11/2020			Buy	84	0.00
2044 On 05/11/2020			Sell	84	0.00
2044 On 05/11/2020			Buy	84	0.00
R2048 Bond Future					
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Buy	18	0.00
R248 On 05/11/2020			Sell	18	0.00
R248 On 05/11/2020			Buy	84	0.00
R248 On 05/11/2020			Sell	84	0.00

R248 On 05/11/2020	Bond Future	Buy	84	0.00
R248 On 05/11/2020	Bond Future	Sell	84	0.00
R209 Bond Future				
R209 On 05/11/2020	Bond Future	Sell	184	0.00
R209 On 05/11/2020	Bond Future	Buy	184	0.00
R209 On 05/11/2020	Bond Future	Buy	184	0.00
R209 On 05/11/2020	Bond Future	Sell	184	0.00
R212 Bond Future				
R212 On 05/11/2020	Bond Future	Buy	78	0.00
R212 On 05/11/2020	Bond Future	Sell	78	0.00
R212 On 05/11/2020	Bond Future	Sell	78	0.00
R212 On 05/11/2020	Bond Future	Buy	78	0.00
R214 Bond Future				
R214 On 05/11/2020	Bond Future	Buy	91	0.00
R214 On 05/11/2020	Bond Future	Sell	91	0.00
R214 On 05/11/2020	Bond Future	Buy	91	0.00
R214 On 05/11/2020	Bond Future	Sell	91	0.00
Grand Total for Daily Detailed Turnover:			2,831	0.00