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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/11/2020

TO DATE : 10/11/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/02/2021	Bond Future		Buy	50	0.00
R186 On 04/02/2021	Bond Future		Sell	50	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		Buy	88	0.00
R186 On 04/02/2021	Bond Future		Sell	88	0.00
R186 On 04/02/2021	Bond Future		Buy	231	0.00
R186 On 04/02/2021	Bond Future		Sell	231	0.00
R186 On 04/02/2021	Bond Future		Buy	400	0.00
R186 On 04/02/2021	Bond Future		Sell	400	0.00
R186 On 04/02/2021	Bond Future		Sell	400	0.00

R186 On 04/02/2021	Bond Future	Buy	400	0.00
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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	Sell	4	0.00
2030 On 04/02/2021	Bond Future	Buy	4	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	Sell	6	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	6	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	Sell	8	0.00
2030 On 04/02/2021	Bond Future	Buy	8	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	Sell	15	0.00
2030 On 04/02/2021	Bond Future	Buy	15	0.00
2030 On 04/02/2021	Bond Future	Sell	22	0.00
2030 On 04/02/2021	Bond Future	Buy	22	0.00
2030 On 04/02/2021	Bond Future	Sell	42	0.00
2030 On 04/02/2021	Bond Future	Buy	42	0.00
2030 On 04/02/2021	Bond Future	Sell	49	0.00
2030 On 04/02/2021	Bond Future	Buy	49	0.00
2030 On 04/02/2021	Bond Future	Sell	52	0.00
2030 On 04/02/2021	Bond Future	Buy	52	0.00
2030 On 04/02/2021	Bond Future	Buy	64	0.00
2030 On 04/02/2021	Bond Future	Sell	64	0.00
2030 On 04/02/2021	Bond Future	Sell	124	0.00
2030 On 04/02/2021	Bond Future	Buy	124	0.00
2030 On 04/02/2021	Bond Future	Sell	130	0.00
2030 On 04/02/2021	Bond Future	Buy	130	0.00
2030 On 04/02/2021	Bond Future	Buy	150	0.00
2030 On 04/02/2021	Bond Future	Sell	150	0.00
2030 On 04/02/2021	Bond Future	Sell	168	0.00
2030 On 04/02/2021	Bond Future	Buy	168	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Sell	380	0.00
2030 On 04/02/2021			Buy	380	0.00
2030 On 04/02/2021			Buy	834	0.00
2030 On 04/02/2021			Sell	834	0.00
R2032 Bond Future					
2032 On 04/02/2021			Buy	250	0.00
2032 On 04/02/2021			Sell	250	0.00
2032 On 04/02/2021			Sell	300	0.00
2032 On 04/02/2021			Buy	300	0.00
R2035 Bond Future					
R035 On 04/02/2021			Buy	2	0.00
R035 On 04/02/2021			Sell	2	0.00
R035 On 04/02/2021			Buy	3	0.00
R035 On 04/02/2021			Sell	3	0.00
R035 On 04/02/2021			Buy	5	0.00
R035 On 04/02/2021			Sell	5	0.00
R035 On 04/02/2021			Buy	5	0.00
R035 On 04/02/2021			Sell	5	0.00
R035 On 04/02/2021			Buy	5	0.00
R035 On 04/02/2021			Sell	5	0.00
R035 On 04/02/2021			Buy	5	0.00
R035 On 04/02/2021			Sell	5	0.00
R035 On 04/02/2021			Buy	6	0.00
R035 On 04/02/2021			Sell	6	0.00
R035 On 04/02/2021			Buy	8	0.00
R035 On 04/02/2021			Sell	8	0.00
R035 On 04/02/2021			Buy	9	0.00
R035 On 04/02/2021			Sell	9	0.00
R035 On 04/02/2021			Buy	9	0.00
R035 On 04/02/2021			Sell	9	0.00
R035 On 04/02/2021			Buy	17	0.00
R035 On 04/02/2021			Sell	17	0.00
R035 On 04/02/2021			Buy	23	0.00
R035 On 04/02/2021			Sell	23	0.00
R035 On 04/02/2021			Buy	25	0.00
R035 On 04/02/2021			Sell	25	0.00
R035 On 04/02/2021			Sell	25	0.00

R035 On 04/02/2021	Bond Future	Buy	25	0.00
R035 On 04/02/2021	Bond Future	Buy	25	0.00
R035 On 04/02/2021	Bond Future	Sell	25	0.00
R035 On 04/02/2021	Bond Future	Buy	25	0.00
R035 On 04/02/2021	Bond Future	Sell	25	0.00
R035 On 04/02/2021	Bond Future	Buy	38	0.00
R035 On 04/02/2021	Bond Future	Sell	38	0.00
R035 On 04/02/2021	Bond Future	Buy	46	0.00
R035 On 04/02/2021	Bond Future	Sell	46	0.00
R035 On 04/02/2021	Bond Future	Buy	89	0.00
R035 On 04/02/2021	Bond Future	Sell	89	0.00
R035 On 04/02/2021	Bond Future	Buy	91	0.00
R035 On 04/02/2021	Bond Future	Sell	91	0.00
R035 On 04/02/2021	Bond Future	Sell	120	0.00
R035 On 04/02/2021	Bond Future	Buy	120	0.00
R035 On 04/02/2021	Bond Future	Buy	150	0.00
R035 On 04/02/2021	Bond Future	Sell	150	0.00
R035 On 04/02/2021	Bond Future	Sell	393	0.00
R035 On 04/02/2021	Bond Future	Buy	393	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Buy	26	0.00
2037 On 04/02/2021	Bond Future	Sell	26	0.00
2037 On 04/02/2021	Bond Future	Buy	26	0.00
2037 On 04/02/2021	Bond Future	Sell	26	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	Sell	5	0.00
2040 On 04/02/2021	Bond Future	Buy	5	0.00
2040 On 04/02/2021	Bond Future	Sell	10	0.00
2040 On 04/02/2021	Bond Future	Buy	10	0.00
2040 On 04/02/2021	Bond Future	Buy	15	0.00
2040 On 04/02/2021	Bond Future	Sell	15	0.00
2040 On 04/02/2021	Bond Future	Buy	47	0.00
2040 On 04/02/2021	Bond Future	Sell	47	0.00
2040 On 04/02/2021	Bond Future	Buy	208	0.00
2040 On 04/02/2021	Bond Future	Sell	208	0.00
2040 On 04/02/2021	Bond Future	Buy	217	0.00
2040 On 04/02/2021	Bond Future	Sell	217	0.00
2040 On 04/02/2021	Bond Future	Buy	335	0.00
2040 On 04/02/2021	Bond Future	Sell	335	0.00
2040 On 04/02/2021	Bond Future	Buy	389	0.00
2040 On 04/02/2021	Bond Future	Sell	389	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2021			Buy	715	0.00
2040 On 04/02/2021			Sell	715	0.00
2040 On 04/02/2021			Buy	1,471	0.00
2040 On 04/02/2021			Sell	1,471	0.00
2040 On 04/02/2021			Buy	2,551	0.00
2040 On 04/02/2021			Sell	2,551	0.00
2040 On 04/02/2021			Sell	5,933	0.00
2040 On 04/02/2021			Buy	5,933	0.00
R2044 Bond Future					
2044 On 04/02/2021			Buy	5	0.00
2044 On 04/02/2021			Sell	5	0.00
2044 On 04/02/2021			Buy	9	0.00
2044 On 04/02/2021			Sell	9	0.00
2044 On 04/02/2021			Buy	11	0.00
2044 On 04/02/2021			Sell	11	0.00
2044 On 04/02/2021			Buy	21	0.00
2044 On 04/02/2021			Sell	21	0.00
2044 On 06/05/2021	11.90	Put	Buy	26	0.00
2044 On 06/05/2021	11.90	Put	Sell	26	0.00
2044 On 06/05/2021	11.40	Put	Sell	26	0.00
2044 On 06/05/2021	11.40	Put	Buy	26	0.00
2044 On 06/05/2021	11.90	Put	Buy	27	0.00
2044 On 06/05/2021	11.90	Put	Sell	27	0.00
2044 On 06/05/2021	11.40	Put	Sell	27	0.00
2044 On 06/05/2021	11.40	Put	Buy	27	0.00
2044 On 06/05/2021	11.90	Put	Buy	28	0.00
2044 On 06/05/2021	11.90	Put	Sell	28	0.00
2044 On 06/05/2021	11.40	Put	Sell	28	0.00
2044 On 06/05/2021	11.40	Put	Buy	28	0.00
2044 On 06/05/2021	11.90	Put	Buy	39	0.00
2044 On 06/05/2021	11.90	Put	Sell	39	0.00
2044 On 06/05/2021	11.40	Put	Sell	39	0.00
2044 On 06/05/2021	11.40	Put	Buy	39	0.00
2044 On 06/05/2021	11.90	Put	Buy	60	0.00
2044 On 06/05/2021	11.90	Put	Sell	60	0.00
2044 On 06/05/2021	11.40	Put	Sell	60	0.00
2044 On 06/05/2021	11.40	Put	Buy	60	0.00
2044 On 06/05/2021	11.90	Put	Buy	61	0.00

2044 On 06/05/2021	Bond Future	11.90	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	61	0.00
2044 On 04/02/2021	Bond Future			Buy	68	0.00
2044 On 04/02/2021	Bond Future			Sell	68	0.00
2044 On 04/02/2021	Bond Future			Buy	72	0.00
2044 On 04/02/2021	Bond Future			Sell	72	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	147	0.00
2044 On 04/02/2021	Bond Future			Buy	173	0.00
2044 On 04/02/2021	Bond Future			Sell	173	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	223	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	223	0.00
2044 On 04/02/2021	Bond Future			Buy	233	0.00
2044 On 04/02/2021	Bond Future			Sell	233	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	235	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	235	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	235	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	235	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	243	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	243	0.00
2044 On 04/02/2021	Bond Future			Buy	528	0.00
2044 On 04/02/2021	Bond Future			Sell	528	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	680	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	680	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	1,117	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	1,117	0.00
2044 On 04/02/2021	Bond Future			Sell	1,120	0.00
2044 On 04/02/2021	Bond Future			Buy	1,120	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
2044 On 06/05/2021	Bond Future	11.90	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.40	Put	Sell	3,100	0.00
R2048 Bond Future						
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	7	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	7	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	7	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	7	0.00
R248 On 04/02/2021	Bond Future			Buy	8	0.00
R248 On 04/02/2021	Bond Future			Sell	8	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	8	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	8	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	8	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	8	0.00
R248 On 04/02/2021	Bond Future			Buy	20	0.00
R248 On 04/02/2021	Bond Future			Sell	20	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	23	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	23	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	23	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	23	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	24	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	24	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	24	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	24	0.00
R248 On 04/02/2021	Bond Future			Buy	30	0.00
R248 On 04/02/2021	Bond Future			Sell	30	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	30	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	30	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	30	0.00

R248 On 04/02/2021	Bond Future	10.75	Call	Buy	30	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	45	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	45	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	45	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	45	0.00
R248 On 04/02/2021	Bond Future			Sell	58	0.00
R248 On 04/02/2021	Bond Future			Buy	58	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	302	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	302	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	302	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	302	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	320	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	320	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	320	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	320	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	366	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	366	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	366	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	366	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	400	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	400	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	400	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	400	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	1,442	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	1,442	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	1,442	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	1,442	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	1,763	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	1,763	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	1,763	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	1,763	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Sell	2,140	0.00
R248 On 04/02/2021	Bond Future	9.80	Call	Buy	2,140	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Sell	2,140	0.00
R248 On 04/02/2021	Bond Future	10.80	Call	Buy	2,140	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Buy	2,590	0.00
R248 On 04/02/2021	Bond Future	11.50	Call	Sell	2,590	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Sell	2,590	0.00
R248 On 04/02/2021	Bond Future	10.75	Call	Buy	2,590	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future			Buy	10	0.00
R209 On 06/05/2021	Bond Future			Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021			Buy	10	0.00
R209 On 06/05/2021			Sell	10	0.00
R209 On 06/05/2021			Buy	20	0.00
R209 On 06/05/2021			Sell	20	0.00
R209 On 06/05/2021			Buy	20	0.00
R209 On 06/05/2021			Sell	20	0.00
R209 On 06/05/2021	10.25	Call	Sell	20	0.00
R209 On 06/05/2021	10.25	Call	Buy	20	0.00
R209 On 06/05/2021	10.25	Call	Sell	20	0.00
R209 On 06/05/2021	10.25	Call	Buy	20	0.00
R209 On 06/05/2021			Buy	25	0.00
R209 On 06/05/2021			Sell	25	0.00
R209 On 06/05/2021			Buy	25	0.00
R209 On 06/05/2021			Sell	25	0.00
R209 On 06/05/2021			Buy	35	0.00
R209 On 06/05/2021			Sell	35	0.00
R209 On 06/05/2021	10.25	Call	Sell	40	0.00
R209 On 06/05/2021	10.25	Call	Buy	40	0.00
R209 On 06/05/2021	10.25	Call	Sell	45	0.00
R209 On 06/05/2021	10.25	Call	Buy	45	0.00
R209 On 06/05/2021	10.25	Call	Sell	50	0.00
R209 On 06/05/2021	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	10.25	Call	Sell	50	0.00
R209 On 06/05/2021	10.25	Call	Buy	50	0.00
R209 On 06/05/2021	10.25	Call	Sell	75	0.00
R209 On 06/05/2021	10.25	Call	Buy	75	0.00
R209 On 06/05/2021			Buy	110	0.00
R209 On 06/05/2021			Sell	110	0.00
R209 On 06/05/2021	10.25	Call	Sell	250	0.00
R209 On 06/05/2021	10.25	Call	Buy	250	0.00
R209 On 06/05/2021			Sell	255	0.00
R209 On 06/05/2021			Buy	255	0.00
R209 On 06/05/2021			Sell	255	0.00
R209 On 06/05/2021			Buy	255	0.00
R209 On 06/05/2021	10.25	Call	Buy	550	0.00
R209 On 06/05/2021	10.25	Call	Sell	550	0.00
R209 On 06/05/2021	10.25	Call	Buy	550	0.00
R209 On 06/05/2021	10.25	Call	Sell	550	0.00
R209 On 06/05/2021			Sell	580	0.00

