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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/11/2020

TO DATE : 11/11/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 04/02/2021	Index Future		Buy	2	0.00
ALBI On 04/02/2021	Index Future		Sell	2	0.00
ALBI On 04/02/2021	Index Future		Buy	2	0.00
ALBI On 04/02/2021	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future		Buy	22	0.00
R186 On 04/02/2021	Bond Future		Sell	22	0.00
R186 On 04/02/2021	Bond Future		Buy	85	0.00
R186 On 04/02/2021	Bond Future		Sell	85	0.00
R186 On 04/02/2021	Bond Future		Sell	107	0.00
R186 On 04/02/2021	Bond Future		Buy	107	0.00

R2030 Bond Future

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	Sell	4	0.00
2030 On 04/02/2021	Bond Future	Buy	4	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	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	8	0.00
2030 On 04/02/2021	Bond Future	Buy	8	0.00
2030 On 04/02/2021	Bond Future	Buy	10	0.00
2030 On 04/02/2021	Bond Future	Sell	10	0.00
2030 On 04/02/2021	Bond Future	Sell	11	0.00
2030 On 04/02/2021	Bond Future	Buy	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	20	0.00
2030 On 04/02/2021	Bond Future	Buy	20	0.00
2030 On 04/02/2021	Bond Future	Buy	23	0.00
2030 On 04/02/2021	Bond Future	Sell	23	0.00
2030 On 04/02/2021	Bond Future	Sell	34	0.00
2030 On 04/02/2021	Bond Future	Buy	34	0.00
2030 On 04/02/2021	Bond Future	Buy	34	0.00
2030 On 04/02/2021	Bond Future	Sell	34	0.00
2030 On 04/02/2021	Bond Future	Buy	44	0.00
2030 On 04/02/2021	Bond Future	Sell	44	0.00
2030 On 04/02/2021	Bond Future	Sell	50	0.00
2030 On 04/02/2021	Bond Future	Buy	50	0.00
2030 On 04/02/2021	Bond Future	Sell	53	0.00
2030 On 04/02/2021	Bond Future	Buy	53	0.00
2030 On 04/02/2021	Bond Future	Buy	57	0.00
2030 On 04/02/2021	Bond Future	Sell	57	0.00
2030 On 04/02/2021	Bond Future	Buy	67	0.00
2030 On 04/02/2021	Bond Future	Sell	67	0.00
2030 On 04/02/2021	Bond Future	Buy	69	0.00
2030 On 04/02/2021	Bond Future	Sell	69	0.00
2030 On 04/02/2021	Bond Future	Sell	70	0.00
2030 On 04/02/2021	Bond Future	Buy	70	0.00
2030 On 04/02/2021	Bond Future	Buy	78	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Sell	78	0.00
2030 On 04/02/2021			Buy	88	0.00
2030 On 04/02/2021			Sell	88	0.00
2030 On 04/02/2021			Buy	92	0.00
2030 On 04/02/2021			Sell	92	0.00
2030 On 04/02/2021			Sell	95	0.00
2030 On 04/02/2021			Buy	95	0.00
2030 On 04/02/2021			Sell	96	0.00
2030 On 04/02/2021			Buy	96	0.00
2030 On 04/02/2021			Sell	126	0.00
2030 On 04/02/2021			Buy	126	0.00
2030 On 04/02/2021			Sell	130	0.00
2030 On 04/02/2021			Buy	130	0.00
2030 On 04/02/2021			Buy	132	0.00
2030 On 04/02/2021			Sell	132	0.00
2030 On 04/02/2021			Buy	160	0.00
2030 On 04/02/2021			Sell	160	0.00
2030 On 04/02/2021			Sell	164	0.00
2030 On 04/02/2021			Buy	164	0.00
2030 On 04/02/2021			Sell	171	0.00
2030 On 04/02/2021			Buy	171	0.00
2030 On 04/02/2021			Sell	386	0.00
2030 On 04/02/2021			Buy	386	0.00
2030 On 04/02/2021			Sell	447	0.00
2030 On 04/02/2021			Buy	447	0.00
2030 On 04/02/2021			Buy	484	0.00
2030 On 04/02/2021			Sell	484	0.00
2030 On 04/02/2021			Buy	771	0.00
2030 On 04/02/2021			Sell	771	0.00
2030 On 04/02/2021			Sell	799	0.00
2030 On 04/02/2021			Buy	799	0.00
2030 On 04/02/2021			Sell	2,690	0.00
2030 On 04/02/2021			Buy	2,690	0.00
R2035 Bond Future					
R035 On 04/02/2021			Buy	19	0.00
R035 On 04/02/2021			Sell	19	0.00
R035 On 04/02/2021			Buy	19	0.00
R035 On 04/02/2021			Sell	19	0.00

R035 On 04/02/2021	Bond Future	Buy	90	0.00
R035 On 04/02/2021	Bond Future	Sell	90	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Buy	20	0.00
2037 On 04/02/2021	Bond Future	Sell	20	0.00
2037 On 04/02/2021	Bond Future	Buy	40	0.00
2037 On 04/02/2021	Bond Future	Sell	40	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Buy	66	0.00
2037 On 04/02/2021	Bond Future	Sell	66	0.00
2037 On 04/02/2021	Bond Future	Sell	66	0.00
2037 On 04/02/2021	Bond Future	Buy	66	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	Buy	13	0.00
2040 On 04/02/2021	Bond Future	Sell	13	0.00
2040 On 04/02/2021	Bond Future	Buy	19	0.00
2040 On 04/02/2021	Bond Future	Sell	19	0.00
2040 On 04/02/2021	Bond Future	Sell	19	0.00
2040 On 04/02/2021	Bond Future	Buy	19	0.00
2040 On 04/02/2021	Bond Future	Buy	22	0.00
2040 On 04/02/2021	Bond Future	Sell	22	0.00
2040 On 04/02/2021	Bond Future	Buy	78	0.00
2040 On 04/02/2021	Bond Future	Sell	78	0.00
2040 On 04/02/2021	Bond Future	Buy	105	0.00
2040 On 04/02/2021	Bond Future	Sell	105	0.00
2040 On 04/02/2021	Bond Future	Buy	106	0.00
2040 On 04/02/2021	Bond Future	Sell	106	0.00
2040 On 04/02/2021	Bond Future	Buy	182	0.00
2040 On 04/02/2021	Bond Future	Sell	182	0.00
2040 On 04/02/2021	Bond Future	Buy	496	0.00
2040 On 04/02/2021	Bond Future	Sell	496	0.00
2040 On 04/02/2021	Bond Future	Buy	887	0.00
2040 On 04/02/2021	Bond Future	Sell	887	0.00
2040 On 04/02/2021	Bond Future	Buy	1,889	0.00
2040 On 04/02/2021	Bond Future	Sell	1,889	0.00

R2044 Bond Future

2044 On 04/02/2021	Bond Future	Buy	5	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	10.70	Call	Buy	26	0.00
2044 On 06/05/2021	10.70	Call	Sell	26	0.00
2044 On 06/05/2021	11.79	Put	Buy	26	0.00
2044 On 06/05/2021	11.79	Put	Sell	26	0.00
2044 On 06/05/2021	11.10	Put	Sell	26	0.00
2044 On 06/05/2021	11.10	Put	Buy	26	0.00
2044 On 06/05/2021	10.70	Call	Buy	27	0.00
2044 On 06/05/2021	10.70	Call	Sell	27	0.00
2044 On 06/05/2021	11.79	Put	Buy	27	0.00
2044 On 06/05/2021	11.79	Put	Sell	27	0.00
2044 On 06/05/2021	11.10	Put	Sell	27	0.00
2044 On 06/05/2021	11.10	Put	Buy	27	0.00
2044 On 06/05/2021	10.70	Call	Buy	28	0.00
2044 On 06/05/2021	10.70	Call	Sell	28	0.00
2044 On 06/05/2021	11.79	Put	Buy	28	0.00
2044 On 06/05/2021	11.79	Put	Sell	28	0.00
2044 On 06/05/2021	11.10	Put	Sell	28	0.00
2044 On 06/05/2021	11.10	Put	Buy	28	0.00
2044 On 06/05/2021	10.70	Call	Buy	39	0.00
2044 On 06/05/2021	10.70	Call	Sell	39	0.00
2044 On 06/05/2021	11.79	Put	Buy	39	0.00
2044 On 06/05/2021	11.79	Put	Sell	39	0.00
2044 On 06/05/2021	11.10	Put	Sell	39	0.00
2044 On 06/05/2021	11.10	Put	Buy	39	0.00
2044 On 06/05/2021	10.70	Call	Buy	60	0.00
2044 On 06/05/2021	10.70	Call	Sell	60	0.00
2044 On 06/05/2021	11.79	Put	Buy	60	0.00
2044 On 06/05/2021	11.79	Put	Sell	60	0.00
2044 On 06/05/2021	11.10	Put	Sell	60	0.00
2044 On 06/05/2021	11.10	Put	Buy	60	0.00
2044 On 06/05/2021	10.70	Call	Buy	61	0.00
2044 On 06/05/2021	10.70	Call	Sell	61	0.00

2044 On 06/05/2021	Bond Future	11.79	Put	Buy	61	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	61	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	61	0.00
2044 On 04/02/2021	Bond Future			Buy	67	0.00
2044 On 04/02/2021	Bond Future			Sell	67	0.00
2044 On 04/02/2021	Bond Future			Buy	71	0.00
2044 On 04/02/2021	Bond Future			Sell	71	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	74	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	74	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	74	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	140	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	140	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	140	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	147	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	147	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	147	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	147	0.00
2044 On 04/02/2021	Bond Future			Buy	169	0.00
2044 On 04/02/2021	Bond Future			Sell	169	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	223	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	223	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	223	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	223	0.00
2044 On 04/02/2021	Bond Future			Buy	229	0.00
2044 On 04/02/2021	Bond Future			Sell	229	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	235	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	235	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	235	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	235	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	235	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	235	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	243	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	243	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	243	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	243	0.00
2044 On 04/02/2021	Bond Future			Buy	518	0.00
2044 On 04/02/2021	Bond Future			Sell	518	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	680	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	680	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	680	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	680	0.00
2044 On 04/02/2021	Bond Future			Buy	1,100	0.00
2044 On 04/02/2021	Bond Future			Sell	1,100	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	1,117	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	1,117	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	10.70	Call	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.79	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	3,100	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Buy	3,100	0.00
2044 On 06/05/2021	Bond Future	11.10	Put	Sell	3,100	0.00
R2048 Bond Future						
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			Buy	15	0.00
R248 On 04/02/2021	Bond Future			Sell	15	0.00

