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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/06/2020

TO DATE : 11/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	31	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	31	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	61	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	61	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	61	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	61	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	64	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	64	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	69	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	69	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	69	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Buy	69	0.00
R186 On 06/08/2020 Bond Future	8.00	Put	Sell	100	0.00

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R186 On 06/08/2020	Bond Future	8.00	Put	Buy	100	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	146	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	146	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	154	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	154	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	161	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	161	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	180	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	180	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	228	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	228	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	320	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	320	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	356	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	356	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	395	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	395	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	789	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	789	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	875	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	875	0.00
R186 On 06/08/2020	Bond Future			Sell	3,100	0.00
R186 On 06/08/2020	Bond Future			Buy	3,100	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	10,926	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	10,926	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Sell	15,177	0.00
R186 On 06/08/2020	Bond Future	8.00	Put	Buy	15,177	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	8.53	Call	Sell	34	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	34	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	34	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	34	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	34	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	34	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	67	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	67	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	67	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	67	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	67	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	67	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	101	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	101	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	101	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	101	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	101	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	101	0.00
R2035 Bond Future						
R035 On 06/08/2020	Bond Future			Buy	20	0.00
R035 On 06/08/2020	Bond Future			Sell	20	0.00
R035 On 06/08/2020	Bond Future			Buy	41	0.00
R035 On 06/08/2020	Bond Future			Sell	41	0.00
R035 On 06/08/2020	Bond Future			Buy	61	0.00
R035 On 06/08/2020	Bond Future			Sell	61	0.00
R2037 Bond Future						
2037 On 06/08/2020	Bond Future			Sell	8	0.00
2037 On 06/08/2020	Bond Future			Buy	8	0.00
2037 On 06/08/2020	Bond Future			Sell	30	0.00
2037 On 06/08/2020	Bond Future			Buy	30	0.00
2037 On 06/08/2020	Bond Future			Sell	36	0.00
2037 On 06/08/2020	Bond Future			Buy	36	0.00
2037 On 06/08/2020	Bond Future			Sell	40	0.00
2037 On 06/08/2020	Bond Future			Buy	40	0.00
2037 On 06/08/2020	Bond Future			Sell	46	0.00
2037 On 06/08/2020	Bond Future			Buy	46	0.00
2037 On 06/08/2020	Bond Future			Sell	135	0.00
2037 On 06/08/2020	Bond Future			Buy	135	0.00
2037 On 06/08/2020	Bond Future			Buy	136	0.00
2037 On 06/08/2020	Bond Future			Sell	136	0.00
2037 On 06/08/2020	Bond Future			Sell	200	0.00
2037 On 06/08/2020	Bond Future			Buy	200	0.00
2037 On 06/08/2020	Bond Future			Buy	251	0.00
2037 On 06/08/2020	Bond Future			Sell	251	0.00
2037 On 06/08/2020	Bond Future			Buy	387	0.00
2037 On 06/08/2020	Bond Future			Sell	387	0.00
2037 On 06/08/2020	Bond Future			Sell	393	0.00
2037 On 06/08/2020	Bond Future			Buy	393	0.00
2037 On 06/08/2020	Bond Future			Sell	618	0.00
2037 On 06/08/2020	Bond Future			Buy	618	0.00
2037 On 06/08/2020	Bond Future			Buy	736	0.00

2037 On 06/08/2020	Bond Future	Sell	736	0.00
2037 On 06/08/2020	Bond Future	Sell	793	0.00
2037 On 06/08/2020	Bond Future	Buy	793	0.00
2037 On 06/08/2020	Bond Future	Sell	920	0.00
2037 On 06/08/2020	Bond Future	Buy	920	0.00
2037 On 06/08/2020	Bond Future	Sell	1,190	0.00
2037 On 06/08/2020	Bond Future	Buy	1,190	0.00
2037 On 06/08/2020	Bond Future	Sell	1,803	0.00
2037 On 06/08/2020	Bond Future	Buy	1,803	0.00
2037 On 06/08/2020	Bond Future	Sell	2,306	0.00
2037 On 06/08/2020	Bond Future	Buy	2,306	0.00
2037 On 06/08/2020	Bond Future	Buy	3,407	0.00
2037 On 06/08/2020	Bond Future	Sell	3,407	0.00
2037 On 06/08/2020	Bond Future	Sell	4,375	0.00
2037 On 06/08/2020	Bond Future	Buy	4,375	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	42	0.00
2044 On 06/08/2020	Bond Future	Sell	42	0.00
2044 On 06/08/2020	Bond Future	Buy	47	0.00
2044 On 06/08/2020	Bond Future	Sell	47	0.00
2044 On 06/08/2020	Bond Future	Buy	808	0.00
2044 On 06/08/2020	Bond Future	Sell	808	0.00
2044 On 06/08/2020	Bond Future	Buy	1,209	0.00
2044 On 06/08/2020	Bond Future	Sell	1,209	0.00
2044 On 06/08/2020	Bond Future	Buy	2,351	0.00
2044 On 06/08/2020	Bond Future	Sell	2,351	0.00
2044 On 06/08/2020	Bond Future	Buy	4,457	0.00
2044 On 06/08/2020	Bond Future	Sell	4,457	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Sell	2	0.00
R248 On 06/08/2020	Bond Future	Buy	2	0.00
R248 On 06/08/2020	Bond Future	Buy	8	0.00
R248 On 06/08/2020	Bond Future	Sell	8	0.00
R248 On 06/08/2020	Bond Future	Buy	8	0.00
R248 On 06/08/2020	Bond Future	Sell	8	0.00
R248 On 06/08/2020	Bond Future	Sell	4,000	0.00
R248 On 06/08/2020	Bond Future	Buy	4,000	0.00

Grand Total for Daily Detailed Turnover:

64,732 0.00