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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2021

TO DATE : 20/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/11/2021 Bond Future			Sell	14	0.00
2030 On 04/11/2021 Bond Future			Buy	14	0.00
2030 On 04/11/2021 Bond Future			Sell	25	0.00
2030 On 04/11/2021 Bond Future			Buy	25	0.00
2030 On 04/11/2021 Bond Future			Sell	27	0.00
2030 On 04/11/2021 Bond Future			Buy	27	0.00
2030 On 04/11/2021 Bond Future	9.25	Put	Sell	39	0.00
2030 On 04/11/2021 Bond Future	9.25	Put	Buy	39	0.00
2030 On 04/11/2021 Bond Future			Sell	40	0.00
2030 On 04/11/2021 Bond Future			Buy	40	0.00
2030 On 04/11/2021 Bond Future			Sell	43	0.00
2030 On 04/11/2021 Bond Future			Buy	43	0.00
2030 On 04/11/2021 Bond Future			Sell	60	0.00

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2030 On 04/11/2021	Bond Future			Buy	60	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	67	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	67	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	72	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	72	0.00
2030 On 04/11/2021	Bond Future			Sell	80	0.00
2030 On 04/11/2021	Bond Future			Buy	80	0.00
2030 On 04/11/2021	Bond Future			Sell	110	0.00
2030 On 04/11/2021	Bond Future			Buy	110	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	112	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	112	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	156	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	156	0.00
2030 On 04/11/2021	Bond Future			Sell	540	0.00
2030 On 04/11/2021	Bond Future			Buy	540	0.00
2030 On 04/11/2021	Bond Future			Sell	634	0.00
2030 On 04/11/2021	Bond Future			Buy	634	0.00
2030 On 04/11/2021	Bond Future			Sell	1,097	0.00
2030 On 04/11/2021	Bond Future			Buy	1,097	0.00
2030 On 04/11/2021	Bond Future			Sell	1,200	0.00
2030 On 04/11/2021	Bond Future			Buy	1,200	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	1,666	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	1,666	0.00
2030 On 04/11/2021	Bond Future			Sell	1,900	0.00
2030 On 04/11/2021	Bond Future			Buy	1,900	0.00
2030 On 04/11/2021	Bond Future			Sell	1,970	0.00
2030 On 04/11/2021	Bond Future			Buy	1,970	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	2,888	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	2,888	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Buy	5,000	0.00
2030 On 04/11/2021	Bond Future	9.25	Put	Sell	5,000	0.00

R2037 Bond Future

2037 On 04/11/2021	Bond Future			Buy	63	0.00
2037 On 04/11/2021	Bond Future			Sell	63	0.00
2037 On 04/11/2021	Bond Future			Buy	63	0.00
2037 On 04/11/2021	Bond Future			Sell	63	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future			Sell	100	0.00
R209 On 04/11/2021	Bond Future			Buy	100	0.00
R209 On 04/11/2021	Bond Future			Sell	100	0.00
R209 On 04/11/2021	Bond Future			Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021	Bond Future		Sell	100	0.00
R209 On 04/11/2021	Bond Future		Buy	100	0.00
R209 On 04/11/2021	Bond Future		Sell	300	0.00
R209 On 04/11/2021	Bond Future		Buy	300	0.00
Grand Total for Daily Detailed Turnover:				18,466	0.00