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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/11/2020

TO DATE : 17/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2021	Index Future		Buy	25	0.00
ALBI On 04/02/2021	Index Future		Sell	25	0.00
New Inflation Linked Index					
IGOV On 04/02/2021	Index Future		Sell	46	0.00
IGOV On 04/02/2021	Index Future		Buy	46	0.00
IGOV On 04/02/2021	Index Future		Sell	55	0.00
IGOV On 04/02/2021	Index Future		Buy	55	0.00
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Sell	200	0.00
R186 On 04/02/2021	Bond Future		Buy	200	0.00
R186 On 04/02/2021	Bond Future		Buy	200	0.00

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R186 On 04/02/2021	Bond Future		Sell	200	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00
R186 On 04/02/2021	Bond Future		Buy	500	0.00
R186 On 04/02/2021	Bond Future		Sell	500	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future		Sell	200	0.00
2030 On 04/02/2021	Bond Future		Buy	200	0.00
2030 On 04/02/2021	Bond Future		Buy	200	0.00
2030 On 04/02/2021	Bond Future		Sell	200	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00
2030 On 04/02/2021	Bond Future		Buy	250	0.00
2030 On 04/02/2021	Bond Future		Sell	250	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	10.33	Call	Buy	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	267	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	267	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	267	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	267	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
2032 On 04/02/2021	Bond Future			Buy	375	0.00
2032 On 04/02/2021	Bond Future			Sell	375	0.00
R2035 Bond Future						
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R035 On 04/02/2021	Bond Future			Buy	250	0.00
R035 On 04/02/2021	Bond Future			Sell	250	0.00
R2037 Bond Future						
2037 On 04/02/2021	Bond Future	11.97	Call	Buy	23	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Sell	23	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Buy	23	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Sell	23	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	23	0.00

2037 On 04/02/2021	Bond Future	13.73	Put	Buy	23	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	23	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	23	0.00

R2044 Bond Future

2044 On 04/02/2021	Bond Future	9.66	Call	Sell	55	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	55	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	55	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	55	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	55	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	55	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	55	0.00

R2048 Bond Future

R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00
R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00
R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00
R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00
R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00
R248 On 04/02/2021	Bond Future			Sell	1,000	0.00
R248 On 04/02/2021	Bond Future			Buy	1,000	0.00

Grand Total for Daily Detailed Turnover: 17,734 0.00