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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/12/2020

TO DATE : 28/12/2020

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### R2032 Bond Future

2032 On 04/02/2021	Bond Future		Buy	1	0.00
2032 On 04/02/2021	Bond Future		Sell	1	0.00
2032 On 04/02/2021	Bond Future		Buy	2	0.00
2032 On 04/02/2021	Bond Future		Sell	2	0.00
2032 On 04/02/2021	Bond Future		Buy	3	0.00
2032 On 04/02/2021	Bond Future		Sell	3	0.00
2032 On 04/02/2021	Bond Future		Buy	4	0.00
2032 On 04/02/2021	Bond Future		Sell	4	0.00
2032 On 04/02/2021	Bond Future		Buy	5	0.00
2032 On 04/02/2021	Bond Future		Sell	5	0.00
2032 On 04/02/2021	Bond Future		Buy	6	0.00
2032 On 04/02/2021	Bond Future		Sell	6	0.00
2032 On 04/02/2021	Bond Future		Buy	21	0.00

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2032 On 04/02/2021	Bond Future	Sell	21	0.00
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**R2035 Bond Future**

R035 On 04/02/2021	Bond Future	Buy	2	0.00
R035 On 04/02/2021	Bond Future	Sell	2	0.00
R035 On 04/02/2021	Bond Future	Buy	2	0.00
R035 On 04/02/2021	Bond Future	Sell	2	0.00
R035 On 04/02/2021	Bond Future	Buy	3	0.00
R035 On 04/02/2021	Bond Future	Sell	3	0.00
R035 On 04/02/2021	Bond Future	Buy	4	0.00
R035 On 04/02/2021	Bond Future	Sell	4	0.00
R035 On 04/02/2021	Bond Future	Buy	5	0.00
R035 On 04/02/2021	Bond Future	Sell	5	0.00
R035 On 04/02/2021	Bond Future	Buy	54	0.00
R035 On 04/02/2021	Bond Future	Sell	54	0.00
R035 On 04/02/2021	Bond Future	Buy	70	0.00
R035 On 04/02/2021	Bond Future	Sell	70	0.00

**R2037 Bond Future**

2037 On 04/02/2021	Bond Future	Buy	3	0.00
2037 On 04/02/2021	Bond Future	Sell	3	0.00
2037 On 04/02/2021	Bond Future	Buy	3	0.00
2037 On 04/02/2021	Bond Future	Sell	3	0.00
2037 On 04/02/2021	Bond Future	Buy	5	0.00
2037 On 04/02/2021	Bond Future	Sell	5	0.00
2037 On 04/02/2021	Bond Future	Buy	5	0.00
2037 On 04/02/2021	Bond Future	Sell	5	0.00
2037 On 04/02/2021	Bond Future	Buy	7	0.00
2037 On 04/02/2021	Bond Future	Sell	7	0.00
2037 On 04/02/2021	Bond Future	Buy	76	0.00
2037 On 04/02/2021	Bond Future	Sell	76	0.00
2037 On 04/02/2021	Bond Future	Buy	110	0.00
2037 On 04/02/2021	Bond Future	Sell	110	0.00
2037 On 04/02/2021	Bond Future	Sell	209	0.00
2037 On 04/02/2021	Bond Future	Buy	209	0.00

**R2044 Bond Future**

2044 On 04/02/2021	Bond Future	Buy	2	0.00
2044 On 04/02/2021	Bond Future	Sell	2	0.00
2044 On 04/02/2021	Bond Future	Buy	3	0.00
2044 On 04/02/2021	Bond Future	Sell	3	0.00
2044 On 04/02/2021	Bond Future	Buy	3	0.00
2044 On 04/02/2021	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/02/2021			Buy	3	0.00
2044 On 04/02/2021			Sell	3	0.00
2044 On 04/02/2021			Buy	4	0.00
2044 On 04/02/2021			Sell	4	0.00
2044 On 04/02/2021			Buy	5	0.00
2044 On 04/02/2021			Sell	5	0.00
2044 On 04/02/2021			Buy	6	0.00
2044 On 04/02/2021			Sell	6	0.00
2044 On 04/02/2021			Buy	61	0.00
2044 On 04/02/2021			Sell	61	0.00
2044 On 04/02/2021			Buy	88	0.00
2044 On 04/02/2021			Sell	88	0.00
2044 On 04/02/2021			Sell	175	0.00
2044 On 04/02/2021			Buy	175	0.00
<b>R2048 Bond Future</b>					
R248 On 04/02/2021			Buy	1	0.00
R248 On 04/02/2021			Sell	1	0.00
R248 On 04/02/2021			Buy	2	0.00
R248 On 04/02/2021			Sell	2	0.00
R248 On 04/02/2021			Buy	4	0.00
R248 On 04/02/2021			Sell	4	0.00
R248 On 04/02/2021			Buy	5	0.00
R248 On 04/02/2021			Sell	5	0.00
R248 On 04/02/2021			Buy	5	0.00
R248 On 04/02/2021			Sell	5	0.00
R248 On 04/02/2021			Buy	8	0.00
R248 On 04/02/2021			Sell	8	0.00
R248 On 04/02/2021			Buy	11	0.00
R248 On 04/02/2021			Sell	11	0.00
R248 On 04/02/2021			Buy	46	0.00
R248 On 04/02/2021			Sell	46	0.00
R248 On 04/02/2021			Buy	171	0.00
R248 On 04/02/2021			Sell	171	0.00
R248 On 04/02/2021			Buy	253	0.00
R248 On 04/02/2021			Sell	253	0.00
<b>R209 Bond Future</b>					
R209 On 04/02/2021			Buy	1	0.00

R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	2	0.00
R209 On 04/02/2021	Bond Future	Sell	2	0.00
R209 On 04/02/2021	Bond Future	Buy	3	0.00
R209 On 04/02/2021	Bond Future	Sell	3	0.00
R209 On 04/02/2021	Bond Future	Buy	3	0.00
R209 On 04/02/2021	Bond Future	Sell	3	0.00
R209 On 04/02/2021	Bond Future	Buy	3	0.00
R209 On 04/02/2021	Bond Future	Sell	3	0.00
R209 On 04/02/2021	Bond Future	Buy	4	0.00
R209 On 04/02/2021	Bond Future	Sell	4	0.00
R209 On 04/02/2021	Bond Future	Buy	4	0.00
R209 On 04/02/2021	Bond Future	Sell	4	0.00
R209 On 04/02/2021	Bond Future	Buy	5	0.00
R209 On 04/02/2021	Bond Future	Sell	5	0.00
R209 On 04/02/2021	Bond Future	Buy	7	0.00
R209 On 04/02/2021	Bond Future	Sell	7	0.00
R209 On 04/02/2021	Bond Future	Buy	9	0.00
R209 On 04/02/2021	Bond Future	Sell	9	0.00
R209 On 04/02/2021	Bond Future	Buy	37	0.00
R209 On 04/02/2021	Bond Future	Sell	37	0.00
R209 On 04/02/2021	Bond Future	Buy	39	0.00
R209 On 04/02/2021	Bond Future	Sell	39	0.00
R209 On 04/02/2021	Bond Future	Buy	56	0.00
R209 On 04/02/2021	Bond Future	Sell	56	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/11/2021			Sell	125	0.00
R209 On 04/11/2021			Buy	125	0.00
R209 On 04/11/2021			Sell	125	0.00
R209 On 04/11/2021			Buy	125	0.00
R209 On 04/02/2021			Buy	187	0.00
R209 On 04/02/2021			Sell	187	0.00
R209 On 04/11/2021			Sell	250	0.00
R209 On 04/11/2021			Buy	250	0.00
R209 On 04/11/2021	9.50	Call	Buy	250	0.00
R209 On 04/11/2021	9.50	Call	Sell	250	0.00
R209 On 04/11/2021	9.50	Call	Buy	250	0.00
R209 On 04/11/2021	9.50	Call	Sell	250	0.00
R209 On 04/11/2021	12.00	Put	Buy	250	0.00
R209 On 04/11/2021	12.00	Put	Sell	250	0.00
R209 On 04/11/2021	12.00	Put	Buy	250	0.00
R209 On 04/11/2021	12.00	Put	Sell	250	0.00
R209 On 04/11/2021	10.50	Put	Buy	250	0.00
R209 On 04/11/2021	10.50	Put	Sell	250	0.00
R209 On 04/11/2021	10.50	Put	Buy	250	0.00
R209 On 04/11/2021	10.50	Put	Sell	250	0.00
R209 On 04/11/2021			Buy	500	0.00
R209 On 04/11/2021			Sell	500	0.00
R209 On 04/11/2021			Buy	500	0.00
R209 On 04/11/2021			Sell	500	0.00
R209 On 04/11/2021	9.50	Call	Buy	500	0.00
R209 On 04/11/2021	9.50	Call	Sell	500	0.00
R209 On 04/11/2021	12.00	Put	Buy	500	0.00
R209 On 04/11/2021	12.00	Put	Sell	500	0.00
R209 On 04/11/2021	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	10.50	Put	Buy	500	0.00
R209 On 04/11/2021	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	10.50	Put	Buy	1,000	0.00

R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00

**R214 Bond Future**

R214 On 04/02/2021	Bond Future			Buy	1	0.00
R214 On 04/02/2021	Bond Future			Sell	1	0.00
R214 On 04/02/2021	Bond Future			Buy	1	0.00
R214 On 04/02/2021	Bond Future			Sell	1	0.00
R214 On 04/02/2021	Bond Future			Buy	1	0.00
R214 On 04/02/2021	Bond Future			Sell	1	0.00
R214 On 04/02/2021	Bond Future			Buy	2	0.00
R214 On 04/02/2021	Bond Future			Sell	2	0.00
R214 On 04/02/2021	Bond Future			Buy	2	0.00
R214 On 04/02/2021	Bond Future			Sell	2	0.00
R214 On 04/02/2021	Bond Future			Buy	3	0.00
R214 On 04/02/2021	Bond Future			Sell	3	0.00
R214 On 04/02/2021	Bond Future			Buy	3	0.00
R214 On 04/02/2021	Bond Future			Sell	3	0.00
R214 On 04/02/2021	Bond Future			Buy	3	0.00
R214 On 04/02/2021	Bond Future			Sell	3	0.00
R214 On 04/02/2021	Bond Future			Buy	4	0.00
R214 On 04/02/2021	Bond Future			Sell	4	0.00
R214 On 04/02/2021	Bond Future			Buy	8	0.00
R214 On 04/02/2021	Bond Future			Sell	8	0.00
R214 On 04/02/2021	Bond Future			Buy	45	0.00
R214 On 04/02/2021	Bond Future			Sell	45	0.00
R214 On 04/02/2021	Bond Future			Buy	63	0.00
R214 On 04/02/2021	Bond Future			Sell	63	0.00
R214 On 04/02/2021	Bond Future			Sell	136	0.00
R214 On 04/02/2021	Bond Future			Buy	136	0.00

**Grand Total for Daily Detailed Turnover: 12,602 0.00**