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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/01/2021

TO DATE : 15/01/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Sell	58	0.00
R186 On 04/02/2021	Bond Future		Buy	58	0.00
R186 On 04/02/2021	Bond Future		Buy	3,000	0.00
R186 On 04/02/2021	Bond Future		Sell	3,000	0.00
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Buy	9	0.00
2030 On 04/02/2021	Bond Future		Sell	9	0.00
2030 On 04/02/2021	Bond Future		Buy	20	0.00
2030 On 04/02/2021	Bond Future		Sell	20	0.00
2030 On 04/02/2021	Bond Future		Buy	21	0.00
2030 On 04/02/2021	Bond Future		Sell	21	0.00
2030 On 06/05/2021	Bond Future		Sell	21	0.00

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2030 On 06/05/2021	Bond Future			Buy	21	0.00
2030 On 06/05/2021	Bond Future			Sell	27	0.00
2030 On 06/05/2021	Bond Future			Buy	27	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	29	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	29	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	29	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	29	0.00
2030 On 06/05/2021	Bond Future			Sell	30	0.00
2030 On 06/05/2021	Bond Future			Buy	30	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	38	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	38	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	42	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	42	0.00
2030 On 06/05/2021	Bond Future			Sell	43	0.00
2030 On 06/05/2021	Bond Future			Buy	43	0.00
2030 On 04/02/2021	Bond Future			Buy	53	0.00
2030 On 04/02/2021	Bond Future			Sell	53	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	59	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	59	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	59	0.00
2030 On 06/05/2021	Bond Future			Sell	63	0.00
2030 On 06/05/2021	Bond Future			Buy	63	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	87	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	87	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	87	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	87	0.00
2030 On 04/02/2021	Bond Future			Buy	103	0.00
2030 On 04/02/2021	Bond Future			Sell	103	0.00
2030 On 06/05/2021	Bond Future			Sell	665	0.00
2030 On 06/05/2021	Bond Future			Buy	665	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	924	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	924	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	924	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	924	0.00
2030 On 06/05/2021	Bond Future			Sell	951	0.00
2030 On 06/05/2021	Bond Future			Buy	951	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	1,321	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	1,321	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	1,321	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	1,321	0.00
2030 On 06/05/2021	Bond Future			Buy	1,800	0.00
2030 On 06/05/2021	Bond Future			Sell	1,800	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	9.25	Put	Sell	2,500	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Buy	2,500	0.00
2030 On 06/05/2021	Bond Future	9.35	Put	Sell	2,500	0.00
R2048 Bond Future						
R248 On 04/02/2021	Bond Future			Sell	4,000	0.00
R248 On 04/02/2021	Bond Future			Buy	4,000	0.00
R209 Bond Future						
R209 On 04/02/2021	Bond Future			Buy	11	0.00
R209 On 04/02/2021	Bond Future			Sell	11	0.00
R209 On 04/02/2021	Bond Future			Sell	11	0.00
R209 On 04/02/2021	Bond Future			Buy	11	0.00
R212 Bond Future						
R212 On 04/02/2021	Bond Future			Sell	23	0.00
R212 On 04/02/2021	Bond Future			Buy	23	0.00
R212 On 04/02/2021	Bond Future			Sell	29	0.00
R212 On 04/02/2021	Bond Future			Buy	29	0.00
R212 On 04/02/2021	Bond Future			Sell	36	0.00
R212 On 04/02/2021	Bond Future			Buy	36	0.00
R212 On 04/02/2021	Bond Future			Sell	38	0.00
R212 On 04/02/2021	Bond Future			Buy	38	0.00
R212 On 04/02/2021	Bond Future			Sell	71	0.00
R212 On 04/02/2021	Bond Future			Buy	71	0.00
R212 On 04/02/2021	Bond Future			Sell	104	0.00
R212 On 04/02/2021	Bond Future			Buy	104	0.00
R212 On 04/02/2021	Bond Future			Sell	268	0.00
R212 On 04/02/2021	Bond Future			Buy	268	0.00
R212 On 04/02/2021	Bond Future			Sell	569	0.00
R212 On 04/02/2021	Bond Future			Buy	569	0.00
Grand Total for Daily Detailed Turnover:					22,024	0.00