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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2020

TO DATE : 25/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	26	0.00
2025 On 04/02/2021	Bond Future		Sell	26	0.00
2025 On 04/02/2021	Bond Future		Sell	100	0.00
2025 On 04/02/2021	Bond Future		Buy	100	0.00
2025 On 04/02/2021	Bond Future		Buy	100	0.00
2025 On 04/02/2021	Bond Future		Sell	100	0.00
2025 On 04/02/2021	Bond Future		Buy	177	0.00
2025 On 04/02/2021	Bond Future		Sell	177	0.00
I2033 Bond Future					
2033 On 04/02/2021	Bond Future		Buy	101	0.00
2033 On 04/02/2021	Bond Future		Sell	101	0.00

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I2046 Bond Future

2046 On 04/02/2021	Bond Future		Buy	119	0.00
2046 On 04/02/2021	Bond Future		Sell	119	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future		Sell	1	0.00
R186 On 04/02/2021	Bond Future		Buy	1	0.00
R186 On 04/02/2021	Bond Future		Sell	15	0.00
R186 On 04/02/2021	Bond Future		Buy	15	0.00
R186 On 04/02/2021	Bond Future		Sell	64	0.00
R186 On 04/02/2021	Bond Future		Buy	64	0.00
R186 On 04/02/2021	Bond Future		Sell	77	0.00
R186 On 04/02/2021	Bond Future		Buy	77	0.00
R186 On 04/02/2021	Bond Future		Sell	99	0.00
R186 On 04/02/2021	Bond Future		Buy	99	0.00
R186 On 04/02/2021	Bond Future		Sell	171	0.00
R186 On 04/02/2021	Bond Future		Buy	171	0.00
R186 On 04/02/2021	Bond Future		Sell	377	0.00
R186 On 04/02/2021	Bond Future		Buy	377	0.00
R186 On 04/02/2021	Bond Future		Sell	415	0.00
R186 On 04/02/2021	Bond Future		Buy	415	0.00
R186 On 04/02/2021	Bond Future		Buy	1,219	0.00
R186 On 04/02/2021	Bond Future		Sell	1,219	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future		Buy	2	0.00
2030 On 04/02/2021	Bond Future		Sell	2	0.00

R2032 Bond Future

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		Sell	130	0.00
2032 On 04/02/2021	Bond Future		Buy	130	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 06/05/2021	Bond Future	10.05	Call	Sell	500	0.00
R035 On 06/05/2021	Bond Future	10.05	Call	Buy	500	0.00
R035 On 06/05/2021	Bond Future	10.05	Call	Buy	500	0.00
R035 On 06/05/2021	Bond Future	10.05	Call	Sell	500	0.00
R035 On 06/05/2021	Bond Future	10.55	Put	Sell	500	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021	Bond Future	10.55	Put	Buy	500	0.00
R035 On 06/05/2021	Bond Future	10.55	Put	Sell	500	0.00
R035 On 06/05/2021	Bond Future	10.55	Put	Buy	500	0.00
R035 On 06/05/2021	Bond Future	11.05	Put	Sell	500	0.00
R035 On 06/05/2021	Bond Future	11.05	Put	Buy	500	0.00
R035 On 06/05/2021	Bond Future	11.05	Put	Buy	500	0.00
R035 On 06/05/2021	Bond Future	11.05	Put	Sell	500	0.00
R2037 Bond Future						
2037 On 04/02/2021	Bond Future			Sell	130	0.00
2037 On 04/02/2021	Bond Future			Buy	130	0.00
R2048 Bond Future						
R248 On 04/02/2021	Bond Future			Sell	28	0.00
R248 On 04/02/2021	Bond Future			Buy	28	0.00
R248 On 04/02/2021	Bond Future			Sell	43	0.00
R248 On 04/02/2021	Bond Future			Buy	43	0.00
R248 On 04/02/2021	Bond Future			Sell	71	0.00
R248 On 04/02/2021	Bond Future			Buy	71	0.00
R209 Bond Future						
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	13	0.00
R209 On 04/02/2021	Bond Future			Sell	13	0.00
R209 On 04/02/2021	Bond Future			Buy	72	0.00
R209 On 04/02/2021	Bond Future			Sell	72	0.00
R209 On 04/02/2021	Bond Future			Buy	109	0.00
R209 On 04/02/2021	Bond Future			Sell	109	0.00
R209 On 04/02/2021	Bond Future			Sell	196	0.00
R209 On 04/02/2021	Bond Future			Buy	196	0.00
R212 Bond Future						
R212 On 04/02/2021	Bond Future			Buy	300	0.00
R212 On 04/02/2021	Bond Future			Sell	300	0.00
R212 On 04/02/2021	Bond Future			Sell	300	0.00
R212 On 04/02/2021	Bond Future			Buy	300	0.00

Grand Total for Daily Detailed Turnover:

7,709

0.00