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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/11/2020

TO DATE : 30/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	36	0.00
2025 On 04/02/2021	Bond Future		Sell	36	0.00
2025 On 04/02/2021	Bond Future		Sell	36	0.00
2025 On 04/02/2021	Bond Future		Buy	36	0.00
2025 On 04/02/2021	Bond Future		Sell	108	0.00
2025 On 04/02/2021	Bond Future		Buy	108	0.00
2025 On 04/02/2021	Bond Future		Sell	1,463	0.00

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2025 On 04/02/2021	Bond Future	Buy	1,463	0.00
2025 On 04/02/2021	Bond Future	Buy	1,571	0.00
2025 On 04/02/2021	Bond Future	Sell	1,571	0.00
I2029 Bond Future				
2029 On 04/02/2021	Bond Future	Buy	7	0.00
2029 On 04/02/2021	Bond Future	Sell	7	0.00
2029 On 04/02/2021	Bond Future	Sell	7	0.00
2029 On 04/02/2021	Bond Future	Buy	7	0.00
I2033 Bond Future				
2033 On 04/02/2021	Bond Future	Buy	28	0.00
2033 On 04/02/2021	Bond Future	Sell	28	0.00
2033 On 04/02/2021	Bond Future	Sell	28	0.00
2033 On 04/02/2021	Bond Future	Buy	28	0.00
I2038 Bond Future				
2038 On 04/02/2021	Bond Future	Buy	1,813	0.00
2038 On 04/02/2021	Bond Future	Sell	1,813	0.00
2038 On 04/02/2021	Bond Future	Buy	1,813	0.00
2038 On 04/02/2021	Bond Future	Sell	1,813	0.00
R186 Bond Future				
R186 On 04/02/2021	Bond Future	Buy	1,667	0.00
R186 On 04/02/2021	Bond Future	Sell	1,667	0.00
R186 On 04/02/2021	Bond Future	Sell	1,667	0.00
R186 On 04/02/2021	Bond Future	Buy	1,667	0.00
R197 Bond Future				
R197 On 04/02/2021	Bond Future	Buy	6	0.00
R197 On 04/02/2021	Bond Future	Sell	6	0.00
R197 On 04/02/2021	Bond Future	Sell	6	0.00
R197 On 04/02/2021	Bond Future	Buy	6	0.00
R2030 Bond Future				
2030 On 04/02/2021	Bond Future	Sell	9	0.00
2030 On 04/02/2021	Bond Future	Buy	9	0.00
2030 On 04/02/2021	Bond Future	Sell	12	0.00
2030 On 04/02/2021	Bond Future	Buy	12	0.00
2030 On 04/02/2021	Bond Future	Sell	13	0.00
2030 On 04/02/2021	Bond Future	Buy	13	0.00
2030 On 04/02/2021	Bond Future	Sell	18	0.00
2030 On 04/02/2021	Bond Future	Buy	18	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	24	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	24	0.00
2030 On 04/02/2021	Bond Future			Sell	26	0.00
2030 On 04/02/2021	Bond Future			Buy	26	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	30	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	30	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	35	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	35	0.00
2030 On 04/02/2021	Bond Future			Sell	44	0.00
2030 On 04/02/2021	Bond Future			Buy	44	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	47	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	47	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	70	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	70	0.00
2030 On 04/02/2021	Bond Future			Sell	86	0.00
2030 On 04/02/2021	Bond Future			Buy	86	0.00
2030 On 04/02/2021	Bond Future			Buy	130	0.00
2030 On 04/02/2021	Bond Future			Sell	130	0.00
2030 On 04/02/2021	Bond Future			Sell	281	0.00
2030 On 04/02/2021	Bond Future			Buy	281	0.00
2030 On 04/02/2021	Bond Future			Sell	401	0.00
2030 On 04/02/2021	Bond Future			Buy	401	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	740	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	740	0.00
2030 On 04/02/2021	Bond Future			Buy	760	0.00
2030 On 04/02/2021	Bond Future			Sell	760	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	1,054	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	1,054	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	2,000	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	2,000	0.00
R2035 Bond Future						
R035 On 04/02/2021	Bond Future			Sell	20	0.00
R035 On 04/02/2021	Bond Future			Buy	20	0.00
R035 On 04/02/2021	Bond Future			Sell	76	0.00
R035 On 04/02/2021	Bond Future			Buy	76	0.00
R035 On 04/02/2021	Bond Future			Sell	182	0.00
R035 On 04/02/2021	Bond Future			Buy	182	0.00
R035 On 04/02/2021	Bond Future			Buy	258	0.00

R035 On 04/02/2021	Bond Future	Sell	258	0.00
R2044 Bond Future				
2044 On 04/02/2021	Bond Future	Sell	4	0.00
2044 On 04/02/2021	Bond Future	Buy	4	0.00
2044 On 04/02/2021	Bond Future	Buy	4	0.00
2044 On 04/02/2021	Bond Future	Sell	4	0.00
Grand Total for Daily Detailed Turnover:			16,582	0.00