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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/12/2020

TO DATE : 14/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Sell	13	0.00
2025 On 04/02/2021	Bond Future		Buy	13	0.00
2025 On 04/02/2021	Bond Future		Buy	13	0.00
2025 On 04/02/2021	Bond Future		Sell	13	0.00
2025 On 04/02/2021	Bond Future		Buy	333	0.00
2025 On 04/02/2021	Bond Future		Sell	333	0.00
2025 On 04/02/2021	Bond Future		Buy	333	0.00
2025 On 04/02/2021	Bond Future		Sell	333	0.00

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I2029 Bond Future

2029 On 04/02/2021	Bond Future	Sell	728	0.00
2029 On 04/02/2021	Bond Future	Buy	728	0.00
2029 On 04/02/2021	Bond Future	Buy	728	0.00
2029 On 04/02/2021	Bond Future	Sell	728	0.00

I2033 Bond Future

2033 On 04/02/2021	Bond Future	Sell	852	0.00
2033 On 04/02/2021	Bond Future	Buy	852	0.00
2033 On 04/02/2021	Bond Future	Buy	852	0.00
2033 On 04/02/2021	Bond Future	Sell	852	0.00

I2050 Bond Future

2050 On 04/02/2021	Bond Future	Sell	4	0.00
2050 On 04/02/2021	Bond Future	Buy	4	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future	Sell	55	0.00
R186 On 04/02/2021	Bond Future	Buy	55	0.00
R186 On 04/02/2021	Bond Future	Buy	97	0.00
R186 On 04/02/2021	Bond Future	Sell	97	0.00
R186 On 04/02/2021	Bond Future	Sell	97	0.00
R186 On 04/02/2021	Bond Future	Buy	97	0.00
R186 On 04/02/2021	Bond Future	Buy	2,000	0.00
R186 On 04/02/2021	Bond Future	Sell	2,000	0.00

R202 Bond Future

R202 On 04/02/2021	Bond Future	Sell	121	0.00
R202 On 04/02/2021	Bond Future	Buy	121	0.00
R202 On 04/02/2021	Bond Future	Buy	121	0.00
R202 On 04/02/2021	Bond Future	Sell	121	0.00

R2023 Bond Future

R023 On 04/02/2021	Bond Future	Buy	28	0.00
R023 On 04/02/2021	Bond Future	Sell	28	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Sell	4	0.00
2030 On 04/02/2021	Bond Future	Buy	4	0.00
2030 On 04/02/2021	Bond Future	Sell	8	0.00
2030 On 04/02/2021	Bond Future	Buy	8	0.00
2030 On 04/02/2021	Bond Future	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Sell	8	0.00
2030 On 04/02/2021			Sell	82	0.00
2030 On 04/02/2021			Buy	82	0.00
2030 On 04/02/2021			Sell	82	0.00
2030 On 04/02/2021			Buy	82	0.00
2030 On 05/08/2021	8.78	Call	Buy	200	0.00
2030 On 05/08/2021	8.78	Call	Sell	200	0.00
2030 On 05/08/2021	8.78	Call	Sell	200	0.00
2030 On 05/08/2021	8.78	Call	Buy	200	0.00
2030 On 05/08/2021	7.70	Call	Buy	200	0.00
2030 On 05/08/2021	7.70	Call	Sell	200	0.00
2030 On 05/08/2021	7.70	Call	Sell	200	0.00
2030 On 05/08/2021	7.70	Call	Buy	200	0.00
2030 On 05/08/2021	10.30	Put	Buy	200	0.00
2030 On 05/08/2021	10.30	Put	Sell	200	0.00
2030 On 05/08/2021	10.30	Put	Buy	200	0.00
2030 On 05/08/2021	10.30	Put	Sell	200	0.00
R2032 Bond Future					
2032 On 04/02/2021			Buy	3	0.00
2032 On 04/02/2021			Sell	3	0.00
2032 On 04/02/2021			Sell	53	0.00
2032 On 04/02/2021			Buy	53	0.00
2032 On 04/02/2021			Sell	53	0.00
2032 On 04/02/2021			Buy	53	0.00
R2035 Bond Future					
R035 On 04/02/2021			Sell	3	0.00
R035 On 04/02/2021			Buy	3	0.00
R035 On 04/02/2021			Sell	3	0.00
R035 On 04/02/2021			Buy	3	0.00
R035 On 04/02/2021			Sell	3	0.00
R035 On 04/02/2021			Buy	3	0.00
R035 On 05/08/2021	10.02	Call	Buy	100	0.00
R035 On 05/08/2021	10.02	Call	Sell	100	0.00
R035 On 05/08/2021	10.02	Call	Sell	100	0.00
R035 On 05/08/2021	10.02	Call	Buy	100	0.00
R035 On 05/08/2021	11.37	Put	Buy	100	0.00
R035 On 05/08/2021	11.37	Put	Sell	100	0.00

R035 On 05/08/2021	Bond Future	11.37	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	11.37	Put	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Buy	100	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future			Sell	4	0.00
2037 On 04/02/2021	Bond Future			Buy	4	0.00
2037 On 04/02/2021	Bond Future			Sell	4	0.00
2037 On 04/02/2021	Bond Future			Buy	4	0.00
2037 On 04/02/2021	Bond Future			Buy	22	0.00
2037 On 04/02/2021	Bond Future			Sell	22	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future			Sell	30	0.00
2040 On 04/02/2021	Bond Future			Buy	30	0.00
2040 On 04/02/2021	Bond Future			Sell	77	0.00
2040 On 04/02/2021	Bond Future			Buy	77	0.00
2040 On 04/02/2021	Bond Future			Buy	77	0.00
2040 On 04/02/2021	Bond Future			Sell	77	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			Sell	14	0.00
2044 On 04/02/2021	Bond Future			Buy	14	0.00
2044 On 04/02/2021	Bond Future			Sell	46	0.00
2044 On 04/02/2021	Bond Future			Buy	46	0.00

R2048 Bond Future

R248 On 04/02/2021	Bond Future			Buy	12	0.00
R248 On 04/02/2021	Bond Future			Sell	12	0.00

R209 Bond Future

R209 On 04/02/2021	Bond Future			Sell	7	0.00
R209 On 04/02/2021	Bond Future			Buy	7	0.00
R209 On 04/02/2021	Bond Future			Buy	8	0.00
R209 On 04/02/2021	Bond Future			Sell	8	0.00
R209 On 04/02/2021	Bond Future			Buy	8	0.00
R209 On 04/02/2021	Bond Future			Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 Bond Future					
R210 On 04/02/2021	Bond Future		Buy	267	0.00
R210 On 04/02/2021	Bond Future		Sell	267	0.00
R210 On 04/02/2021	Bond Future		Buy	267	0.00
R210 On 04/02/2021	Bond Future		Sell	267	0.00
R213 Bond Future					
R213 On 04/02/2021	Bond Future		Buy	1	0.00
R213 On 04/02/2021	Bond Future		Sell	1	0.00
R213 On 04/02/2021	Bond Future		Sell	86	0.00
R213 On 04/02/2021	Bond Future		Buy	86	0.00
R213 On 04/02/2021	Bond Future		Buy	86	0.00
R213 On 04/02/2021	Bond Future		Sell	86	0.00
R214 Bond Future					
R214 On 04/02/2021	Bond Future		Sell	9	0.00
R214 On 04/02/2021	Bond Future		Buy	9	0.00
Grand Total for Daily Detailed Turnover:				9,507	0.00