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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/12/2020

TO DATE : 17/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2021	Index Future		Sell	1	0.00
ALBI On 04/02/2021	Index Future		Buy	1	0.00
I2025 Bond Future					
2025 On 04/02/2021	Bond Future		Buy	173	0.00
2025 On 04/02/2021	Bond Future		Sell	173	0.00
2025 On 04/02/2021	Bond Future		Sell	173	0.00
2025 On 04/02/2021	Bond Future		Buy	173	0.00
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Buy	2	0.00
R186 On 04/02/2021	Bond Future		Sell	2	0.00
R186 On 04/02/2021	Bond Future		Sell	2	0.00

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R186 On 04/02/2021	Bond Future			Buy	2	0.00
R186 On 04/02/2021	Bond Future			Sell	100	0.00
R186 On 04/02/2021	Bond Future			Buy	100	0.00
R186 On 04/02/2021	Bond Future			Buy	100	0.00
R186 On 04/02/2021	Bond Future			Sell	100	0.00
R186 On 04/02/2021	Bond Future			Sell	1,387	0.00
R186 On 04/02/2021	Bond Future			Buy	1,387	0.00
R186 On 04/02/2021	Bond Future			Sell	1,387	0.00
R186 On 04/02/2021	Bond Future			Buy	1,387	0.00

R2023 Bond Future

R023 On 04/02/2021	Bond Future			Sell	200	0.00
R023 On 04/02/2021	Bond Future			Buy	200	0.00
R023 On 04/02/2021	Bond Future			Buy	200	0.00
R023 On 04/02/2021	Bond Future			Sell	200	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	7.97	Call	Sell	15	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	15	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Buy	15	0.00
2030 On 06/05/2021	Bond Future	7.97	Call	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	9.92	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Sell	15	0.00
2030 On 06/05/2021	Bond Future	9.22	Put	Buy	15	0.00
2030 On 04/02/2021	Bond Future			Sell	170	0.00
2030 On 04/02/2021	Bond Future			Buy	170	0.00
2030 On 04/02/2021	Bond Future			Buy	170	0.00
2030 On 04/02/2021	Bond Future			Sell	170	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	10.33	Call	Buy	3	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	3	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Sell	3	0.00
2032 On 06/05/2021	Bond Future	10.33	Call	Buy	3	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	3	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	3	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Buy	3	0.00
2032 On 06/05/2021	Bond Future	12.57	Put	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/02/2021			Sell	180	0.00
2032 On 04/02/2021			Buy	180	0.00
2032 On 04/02/2021			Buy	180	0.00
2032 On 04/02/2021			Sell	180	0.00
R2035 Bond Future					
R035 On 04/02/2021			Buy	11	0.00
R035 On 04/02/2021			Sell	11	0.00
R035 On 04/11/2021	10.23	Call	Sell	11	0.00
R035 On 04/11/2021	10.23	Call	Buy	11	0.00
R035 On 04/11/2021	10.23	Call	Buy	11	0.00
R035 On 04/11/2021	10.23	Call	Sell	11	0.00
R035 On 04/11/2021	11.75	Put	Sell	11	0.00
R035 On 04/11/2021	11.75	Put	Buy	11	0.00
R035 On 04/11/2021	11.75	Put	Buy	11	0.00
R035 On 04/11/2021	11.75	Put	Sell	11	0.00
R035 On 04/11/2021	11.08	Put	Buy	11	0.00
R035 On 04/11/2021	11.08	Put	Sell	11	0.00
R035 On 04/11/2021	11.08	Put	Sell	11	0.00
R035 On 04/11/2021	11.08	Put	Buy	11	0.00
R035 On 06/05/2021	10.24	Call	Sell	16	0.00
R035 On 06/05/2021	10.24	Call	Buy	16	0.00
R035 On 06/05/2021	10.24	Call	Buy	16	0.00
R035 On 06/05/2021	10.24	Call	Sell	16	0.00
R035 On 06/05/2021	11.32	Put	Buy	16	0.00
R035 On 06/05/2021	11.32	Put	Sell	16	0.00
R035 On 06/05/2021	11.32	Put	Buy	16	0.00
R035 On 06/05/2021	11.32	Put	Sell	16	0.00
R035 On 06/05/2021	12.02	Put	Sell	16	0.00
R035 On 06/05/2021	12.02	Put	Buy	16	0.00
R035 On 06/05/2021	12.02	Put	Sell	16	0.00
R035 On 06/05/2021	12.02	Put	Buy	16	0.00
R035 On 04/02/2021			Buy	44	0.00
R035 On 04/02/2021			Sell	44	0.00
R035 On 04/02/2021			Sell	44	0.00
R035 On 04/02/2021			Buy	44	0.00
R035 On 04/02/2021			Buy	140	0.00
R035 On 04/02/2021			Sell	140	0.00
R035 On 04/02/2021			Buy	140	0.00

R035 On 04/02/2021	Bond Future			Sell	140	0.00
R2037 Bond Future						
2037 On 04/02/2021	Bond Future	11.97	Call	Buy	4	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Sell	4	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Buy	4	0.00
2037 On 04/02/2021	Bond Future	11.97	Call	Sell	4	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	4	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	4	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Sell	4	0.00
2037 On 04/02/2021	Bond Future	13.73	Put	Buy	4	0.00
2037 On 04/02/2021	Bond Future	10.48	Call	Buy	5	0.00
2037 On 04/02/2021	Bond Future	10.48	Call	Sell	5	0.00
2037 On 04/02/2021	Bond Future	10.48	Call	Buy	5	0.00
2037 On 04/02/2021	Bond Future	10.48	Call	Sell	5	0.00
2037 On 04/02/2021	Bond Future	11.90	Put	Sell	5	0.00
2037 On 04/02/2021	Bond Future	11.90	Put	Buy	5	0.00
2037 On 04/02/2021	Bond Future	11.90	Put	Sell	5	0.00
2037 On 04/02/2021	Bond Future	11.90	Put	Buy	5	0.00
2037 On 04/02/2021	Bond Future			Buy	32	0.00
2037 On 04/02/2021	Bond Future			Sell	32	0.00
2037 On 04/02/2021	Bond Future			Sell	100	0.00
2037 On 04/02/2021	Bond Future			Buy	100	0.00
2037 On 04/02/2021	Bond Future			Buy	100	0.00
2037 On 04/02/2021	Bond Future			Sell	100	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future			Buy	40	0.00
2040 On 04/02/2021	Bond Future			Sell	40	0.00
2040 On 04/02/2021	Bond Future			Buy	40	0.00
2040 On 04/02/2021	Bond Future			Sell	40	0.00

R2044 Bond Future

2044 On 04/02/2021	Bond Future	9.66	Call	Sell	10	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	10	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Sell	10	0.00
2044 On 04/02/2021	Bond Future	9.66	Call	Buy	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Buy	10	0.00
2044 On 04/02/2021	Bond Future	10.29	Put	Sell	10	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Sell	10	0.00
2044 On 04/02/2021	Bond Future	10.84	Put	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/02/2021 Bond Future	10.84	Put	Buy	10	0.00
2044 On 04/02/2021 Bond Future	10.84	Put	Sell	10	0.00
R209 Bond Future					
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	3	0.00
R209 On 04/02/2021 Bond Future			Sell	3	0.00
R209 On 04/02/2021 Bond Future			Buy	12	0.00
R209 On 04/02/2021 Bond Future			Sell	12	0.00
R209 On 04/02/2021 Bond Future			Buy	50	0.00
R209 On 04/02/2021 Bond Future			Sell	50	0.00
R209 On 04/02/2021 Bond Future			Buy	102	0.00
R209 On 04/02/2021 Bond Future			Sell	102	0.00
R209 On 04/02/2021 Bond Future			Buy	168	0.00
R209 On 04/02/2021 Bond Future			Sell	168	0.00
Grand Total for Daily Detailed Turnover:				5,812	0.00