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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/12/2020

TO DATE : 24/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 06/05/2021	Index Future		Sell	3	0.00
IGOV On 06/05/2021	Index Future		Buy	3	0.00
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Sell	10	0.00
R186 On 04/02/2021	Bond Future		Buy	10	0.00
R186 On 04/02/2021	Bond Future		Buy	10	0.00
R186 On 04/02/2021	Bond Future		Sell	10	0.00
R2035 Bond Future					
R035 On 04/02/2021	Bond Future		Sell	126	0.00
R035 On 04/02/2021	Bond Future		Buy	126	0.00
R035 On 04/02/2021	Bond Future		Buy	126	0.00

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R035 On 04/02/2021	Bond Future			Sell	126	0.00
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R209 Bond Future

R209 On 04/11/2021	Bond Future			Sell	250	0.00
R209 On 04/11/2021	Bond Future			Buy	250	0.00
R209 On 04/11/2021	Bond Future			Sell	250	0.00
R209 On 04/11/2021	Bond Future			Buy	250	0.00
R209 On 04/11/2021	Bond Future			Buy	500	0.00
R209 On 04/11/2021	Bond Future			Sell	500	0.00
R209 On 04/11/2021	Bond Future			Buy	500	0.00
R209 On 04/11/2021	Bond Future			Sell	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	500	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00

R214 Bond Future

R214 On 04/02/2021	Bond Future			Buy	1	0.00
R214 On 04/02/2021	Bond Future			Sell	1	0.00
R214 On 04/02/2021	Bond Future			Buy	4	0.00
R214 On 04/02/2021	Bond Future			Sell	4	0.00
R214 On 04/02/2021	Bond Future			Buy	5	0.00
R214 On 04/02/2021	Bond Future			Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/02/2021	Bond Future		Buy	9	0.00
R214 On 04/02/2021	Bond Future		Sell	9	0.00
R214 On 04/02/2021	Bond Future		Buy	17	0.00
R214 On 04/02/2021	Bond Future		Sell	17	0.00
R214 On 04/02/2021	Bond Future		Buy	38	0.00
R214 On 04/02/2021	Bond Future		Sell	38	0.00
R214 On 04/02/2021	Bond Future		Buy	57	0.00
R214 On 04/02/2021	Bond Future		Sell	57	0.00
R214 On 04/02/2021	Bond Future		Buy	150	0.00
R214 On 04/02/2021	Bond Future		Sell	150	0.00
R214 On 04/02/2021	Bond Future		Sell	281	0.00
R214 On 04/02/2021	Bond Future		Buy	281	0.00
Grand Total for Daily Detailed Turnover:				11,337	0.00