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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/01/2021

TO DATE : 21/01/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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

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
GOVI On 04/02/2021	GOVI		Buy	12	0.00
GOVI On 04/02/2021	GOVI		Sell	12	0.00
GOVI On 06/05/2021	GOVI		Sell	12	0.00
GOVI On 06/05/2021	GOVI		Buy	12	0.00
GOVI On 04/02/2021	GOVI		Buy	20	0.00

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GOVI On 04/02/2021	GOVI	Sell	20	0.00
GOVI On 06/05/2021	GOVI	Sell	20	0.00
GOVI On 06/05/2021	GOVI	Buy	20	0.00
GOVI On 04/02/2021	GOVI	Buy	108	0.00
GOVI On 04/02/2021	GOVI	Sell	108	0.00
GOVI On 06/05/2021	GOVI	Sell	108	0.00
GOVI On 06/05/2021	GOVI	Buy	108	0.00
GOVI On 06/05/2021	GOVI	Buy	140	0.00
GOVI On 04/02/2021	GOVI	Buy	140	0.00
GOVI On 04/02/2021	GOVI	Sell	140	0.00
GOVI On 06/05/2021	GOVI	Buy	140	0.00
GOVI On 06/05/2021	GOVI	Sell	140	0.00

Jibar Tradeable Future

JBAF On 15/06/2022	Jibar Tradeable Future	Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	20,000	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future	Buy	1	0.00
R186 On 04/02/2021	Bond Future	Sell	1	0.00
R186 On 04/02/2021	Bond Future	Buy	5	0.00
R186 On 04/02/2021	Bond Future	Sell	5	0.00
R186 On 04/02/2021	Bond Future	Buy	6	0.00
R186 On 04/02/2021	Bond Future	Sell	6	0.00
R186 On 04/02/2021	Bond Future	Buy	38	0.00
R186 On 04/02/2021	Bond Future	Sell	38	0.00
R186 On 04/02/2021	Bond Future	Buy	47	0.00
R186 On 04/02/2021	Bond Future	Sell	47	0.00
R186 On 04/02/2021	Bond Future	Sell	97	0.00
R186 On 04/02/2021	Bond Future	Buy	97	0.00

R2037 Bond Future

2037 On 04/02/2021	Bond Future	Sell	8	0.00
2037 On 04/02/2021	Bond Future	Sell	8	0.00
2037 On 04/02/2021	Bond Future	Buy	8	0.00
2037 On 04/02/2021	Bond Future	Buy	8	0.00

R2040 Bond Future

2040 On 04/02/2021	Bond Future	Buy	2	0.00
2040 On 04/02/2021	Bond Future	Sell	2	0.00
2040 On 04/02/2021	Bond Future	Buy	2	0.00
2040 On 04/02/2021	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 04/02/2021			Sell	2	0.00
R248 On 04/02/2021			Buy	2	0.00
R248 On 04/02/2021			Buy	2	0.00
R248 On 04/02/2021			Sell	2	0.00
R209 Bond Future					
R209 On 04/11/2021	9.50	Call	Buy	10	0.00
R209 On 04/11/2021	9.50	Call	Sell	10	0.00
R209 On 04/11/2021	9.50	Call	Buy	10	0.00
R209 On 04/11/2021	9.50	Call	Sell	10	0.00
R209 On 04/02/2021			Sell	11	0.00
R209 On 04/02/2021			Buy	11	0.00
R209 On 04/02/2021			Sell	11	0.00
R209 On 04/02/2021			Buy	11	0.00
R209 On 04/11/2021	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	9.50	Call	Sell	25	0.00
R209 On 04/11/2021	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	9.50	Call	Sell	25	0.00
R209 On 04/11/2021	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	9.50	Call	Sell	25	0.00
R209 On 04/11/2021	9.50	Call	Buy	25	0.00
R209 On 04/11/2021	9.50	Call	Sell	25	0.00
R209 On 04/11/2021	12.00	Put	Buy	25	0.00
R209 On 04/11/2021	12.00	Put	Sell	25	0.00
R209 On 04/11/2021	12.00	Put	Buy	25	0.00
R209 On 04/11/2021	12.00	Put	Sell	25	0.00
R209 On 04/11/2021	10.50	Put	Sell	25	0.00
R209 On 04/11/2021	10.50	Put	Buy	25	0.00
R209 On 04/11/2021	10.50	Put	Sell	25	0.00
R209 On 04/11/2021	10.50	Put	Buy	25	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00

R209 On 04/11/2021	Bond Future	12.00	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	50	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	255	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	255	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	Buy	625	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	625	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	625	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	625	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,250	0.00

R212 Bond Future

R212 On 04/02/2021	Bond Future			Buy	5	0.00
R212 On 04/02/2021	Bond Future			Sell	5	0.00
R212 On 04/02/2021	Bond Future			Sell	5	0.00
R212 On 04/02/2021	Bond Future			Buy	5	0.00
R212 On 04/02/2021	Bond Future			Sell	29	0.00
R212 On 04/02/2021	Bond Future			Buy	29	0.00
R212 On 04/02/2021	Bond Future			Sell	36	0.00
R212 On 04/02/2021	Bond Future			Buy	36	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 04/02/2021	Bond Future		Buy	65	0.00
R212 On 04/02/2021	Bond Future		Sell	65	0.00
R214 Bond Future					
R214 On 04/02/2021	Bond Future		Buy	13	0.00
R214 On 04/02/2021	Bond Future		Sell	13	0.00
R214 On 04/02/2021	Bond Future		Buy	13	0.00
R214 On 04/02/2021	Bond Future		Sell	13	0.00
Grand Total for Daily Detailed Turnover:				50,344	0.00