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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/11/2020

TO DATE : 26/11/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/02/2021	Bond Future		Sell	44	0.00
R186 On 04/02/2021	Bond Future		Buy	44	0.00
R2023 Bond Future					
R023 On 04/02/2021	Bond Future		Buy	200	0.00
R023 On 04/02/2021	Bond Future		Sell	200	0.00
R023 On 04/02/2021	Bond Future		Sell	200	0.00
R023 On 04/02/2021	Bond Future		Buy	200	0.00
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Buy	4	0.00
2030 On 04/02/2021	Bond Future		Sell	4	0.00
2030 On 04/02/2021	Bond Future		Sell	4	0.00

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2030 On 04/02/2021	Bond Future	Buy	4	0.00
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	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Buy	6	0.00
2030 On 04/02/2021	Bond Future	Sell	6	0.00
2030 On 04/02/2021	Bond Future	Sell	6	0.00
2030 On 04/02/2021	Bond Future	Buy	6	0.00
2030 On 04/02/2021	Bond Future	Sell	6	0.00
2030 On 04/02/2021	Bond Future	Buy	6	0.00
2030 On 04/02/2021	Bond Future	Sell	10	0.00
2030 On 04/02/2021	Bond Future	Buy	10	0.00
2030 On 04/02/2021	Bond Future	Buy	16	0.00
2030 On 04/02/2021	Bond Future	Sell	16	0.00
2030 On 04/02/2021	Bond Future	Sell	16	0.00
2030 On 04/02/2021	Bond Future	Buy	16	0.00
2030 On 04/02/2021	Bond Future	Sell	16	0.00
2030 On 04/02/2021	Bond Future	Buy	16	0.00
2030 On 04/02/2021	Bond Future	Buy	20	0.00
2030 On 04/02/2021	Bond Future	Sell	20	0.00
2030 On 04/02/2021	Bond Future	Buy	20	0.00
2030 On 04/02/2021	Bond Future	Sell	20	0.00
2030 On 04/02/2021	Bond Future	Sell	20	0.00
2030 On 04/02/2021	Bond Future	Buy	20	0.00
2030 On 04/02/2021	Bond Future	Buy	27	0.00
2030 On 04/02/2021	Bond Future	Sell	27	0.00
2030 On 04/02/2021	Bond Future	Buy	27	0.00
2030 On 04/02/2021	Bond Future	Sell	27	0.00
2030 On 04/02/2021	Bond Future	Sell	27	0.00
2030 On 04/02/2021	Bond Future	Buy	27	0.00
2030 On 04/02/2021	Bond Future	Sell	34	0.00
2030 On 04/02/2021	Bond Future	Buy	34	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Sell	40	0.00
2030 On 04/02/2021			Buy	40	0.00
2030 On 04/02/2021			Sell	42	0.00
2030 On 04/02/2021			Buy	42	0.00
2030 On 04/02/2021			Buy	42	0.00
2030 On 04/02/2021			Sell	42	0.00
2030 On 04/02/2021			Sell	42	0.00
2030 On 04/02/2021			Buy	42	0.00
2030 On 04/02/2021			Sell	44	0.00
2030 On 04/02/2021			Buy	44	0.00
2030 On 04/02/2021			Buy	44	0.00
2030 On 04/02/2021			Sell	44	0.00
2030 On 04/02/2021			Sell	44	0.00
2030 On 04/02/2021			Buy	44	0.00
2030 On 04/02/2021			Sell	48	0.00
2030 On 04/02/2021			Buy	48	0.00
2030 On 04/02/2021			Buy	75	0.00
2030 On 04/02/2021			Sell	75	0.00
2030 On 04/02/2021			Buy	75	0.00
2030 On 04/02/2021			Sell	75	0.00
2030 On 04/02/2021			Sell	75	0.00
2030 On 04/02/2021			Buy	75	0.00
2030 On 04/02/2021			Sell	125	0.00
2030 On 04/02/2021			Buy	125	0.00
2030 On 04/02/2021			Sell	644	0.00
2030 On 04/02/2021			Buy	644	0.00
2030 On 04/02/2021			Buy	861	0.00
2030 On 04/02/2021			Sell	861	0.00
R2032 Bond Future					
2032 On 04/02/2021			Buy	130	0.00
2032 On 04/02/2021			Sell	130	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			Buy	5	0.00
R035 On 04/02/2021			Sell	5	0.00
R035 On 04/02/2021			Sell	5	0.00

R035 On 04/02/2021	Bond Future	Buy	5	0.00
R035 On 04/02/2021	Bond Future	Sell	6	0.00
R035 On 04/02/2021	Bond Future	Buy	6	0.00
R035 On 04/02/2021	Bond Future	Buy	6	0.00
R035 On 04/02/2021	Bond Future	Sell	6	0.00
R035 On 04/02/2021	Bond Future	Buy	8	0.00
R035 On 04/02/2021	Bond Future	Sell	8	0.00
R035 On 04/02/2021	Bond Future	Sell	13	0.00
R035 On 04/02/2021	Bond Future	Buy	13	0.00
R035 On 04/02/2021	Bond Future	Sell	13	0.00
R035 On 04/02/2021	Bond Future	Buy	13	0.00
R035 On 04/02/2021	Bond Future	Buy	18	0.00
R035 On 04/02/2021	Bond Future	Sell	18	0.00
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	22	0.00
R035 On 04/02/2021	Bond Future	Buy	22	0.00
R035 On 04/02/2021	Bond Future	Sell	34	0.00
R035 On 04/02/2021	Bond Future	Buy	34	0.00
R035 On 04/02/2021	Bond Future	Sell	40	0.00
R035 On 04/02/2021	Bond Future	Buy	40	0.00
R035 On 04/02/2021	Bond Future	Buy	41	0.00
R035 On 04/02/2021	Bond Future	Sell	41	0.00
R035 On 04/02/2021	Bond Future	Sell	44	0.00
R035 On 04/02/2021	Bond Future	Buy	44	0.00
R035 On 04/02/2021	Bond Future	Sell	48	0.00
R035 On 04/02/2021	Bond Future	Buy	48	0.00
R035 On 04/02/2021	Bond Future	Sell	57	0.00
R035 On 04/02/2021	Bond Future	Buy	57	0.00
R035 On 04/02/2021	Bond Future	Sell	59	0.00
R035 On 04/02/2021	Bond Future	Buy	59	0.00
R035 On 04/02/2021	Bond Future	Sell	84	0.00
R035 On 04/02/2021	Bond Future	Buy	84	0.00
R035 On 04/02/2021	Bond Future	Sell	98	0.00
R035 On 04/02/2021	Bond Future	Buy	98	0.00
R035 On 04/02/2021	Bond Future	Buy	250	0.00
R035 On 04/02/2021	Bond Future	Sell	250	0.00
R035 On 04/02/2021	Bond Future	Sell	438	0.00
R035 On 04/02/2021	Bond Future	Buy	438	0.00
R035 On 04/02/2021	Bond Future	Buy	930	0.00
R035 On 04/02/2021	Bond Future	Sell	930	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/02/2021			Sell	6	0.00
2037 On 04/02/2021			Buy	6	0.00
2037 On 04/02/2021			Sell	15	0.00
2037 On 04/02/2021			Buy	15	0.00
2037 On 04/02/2021			Sell	15	0.00
2037 On 04/02/2021			Buy	15	0.00
2037 On 04/02/2021			Sell	117	0.00
2037 On 04/02/2021			Buy	117	0.00
2037 On 04/02/2021			Buy	120	0.00
2037 On 04/02/2021			Sell	120	0.00
2037 On 04/02/2021			Buy	153	0.00
2037 On 04/02/2021			Sell	153	0.00
R2040 Bond Future					
2040 On 04/02/2021			Sell	23	0.00
2040 On 04/02/2021			Buy	23	0.00
2040 On 04/02/2021			Sell	30	0.00
2040 On 04/02/2021			Buy	30	0.00
2040 On 04/02/2021			Sell	39	0.00
2040 On 04/02/2021			Buy	39	0.00
2040 On 04/02/2021			Buy	120	0.00
2040 On 04/02/2021			Sell	120	0.00
2040 On 04/02/2021			Sell	556	0.00
2040 On 04/02/2021			Buy	556	0.00
2040 On 04/02/2021			Sell	1,683	0.00
2040 On 04/02/2021			Buy	1,683	0.00
2040 On 04/02/2021			Buy	2,451	0.00
2040 On 04/02/2021			Sell	2,451	0.00
R2044 Bond Future					
2044 On 04/02/2021			Buy	10	0.00
2044 On 04/02/2021			Sell	10	0.00
R209 Bond Future					
R209 On 06/05/2021			Buy	650	0.00
R209 On 06/05/2021			Sell	650	0.00
R209 On 06/05/2021			Sell	650	0.00
R209 On 06/05/2021			Buy	650	0.00

R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Sell	1,250	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Buy	1,250	0.00
R209 On 06/05/2021	Bond Future	11.60	Put	Sell	1,250	0.00

R214 Bond Future

R214 On 04/02/2021	Bond Future			Sell	50	0.00
R214 On 04/02/2021	Bond Future			Buy	50	0.00
R214 On 04/02/2021	Bond Future			Buy	50	0.00
R214 On 04/02/2021	Bond Future			Sell	50	0.00

Grand Total for Daily Detailed Turnover:

19,548 0.00