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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/12/2020

TO DATE : 21/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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
I2029 Bond Future					
2029 On 04/02/2021	Bond Future		Buy	24	0.00
2029 On 04/02/2021	Bond Future		Sell	24	0.00
2029 On 04/02/2021	Bond Future		Sell	24	0.00
2029 On 04/02/2021	Bond Future		Buy	24	0.00
I2038 Bond Future					
2038 On 04/02/2021	Bond Future		Buy	150	0.00

2038 On 04/02/2021	Bond Future	Sell	150	0.00
2038 On 04/02/2021	Bond Future	Sell	150	0.00
2038 On 04/02/2021	Bond Future	Buy	150	0.00
R186 Bond Future				
R186 On 04/02/2021	Bond Future	Buy	4	0.00
R186 On 04/02/2021	Bond Future	Sell	4	0.00
R186 On 04/02/2021	Bond Future	Buy	4	0.00
R186 On 04/02/2021	Bond Future	Sell	4	0.00
R2030 Bond Future				
2030 On 04/02/2021	Bond Future	Buy	58	0.00
2030 On 04/02/2021	Bond Future	Sell	58	0.00
2030 On 04/02/2021	Bond Future	Buy	58	0.00
2030 On 04/02/2021	Bond Future	Sell	58	0.00
R2035 Bond Future				
R035 On 04/02/2021	Bond Future	Buy	3	0.00
R035 On 04/02/2021	Bond Future	Sell	3	0.00
R035 On 04/02/2021	Bond Future	Buy	5	0.00
R035 On 04/02/2021	Bond Future	Sell	5	0.00
R035 On 04/02/2021	Bond Future	Buy	5	0.00
R035 On 04/02/2021	Bond Future	Sell	5	0.00
R035 On 04/02/2021	Bond Future	Buy	7	0.00
R035 On 04/02/2021	Bond Future	Sell	7	0.00
R035 On 04/02/2021	Bond Future	Buy	11	0.00
R035 On 04/02/2021	Bond Future	Sell	11	0.00
R035 On 04/02/2021	Bond Future	Buy	12	0.00
R035 On 04/02/2021	Bond Future	Sell	12	0.00
R035 On 04/02/2021	Bond Future	Sell	43	0.00
R035 On 04/02/2021	Bond Future	Buy	43	0.00
R2048 Bond Future				
R248 On 04/02/2021	Bond Future	Buy	7	0.00
R248 On 04/02/2021	Bond Future	Sell	7	0.00
R248 On 04/02/2021	Bond Future	Buy	13	0.00
R248 On 04/02/2021	Bond Future	Sell	13	0.00
R248 On 04/02/2021	Bond Future	Buy	15	0.00
R248 On 04/02/2021	Bond Future	Sell	15	0.00
R248 On 04/02/2021	Bond Future	Buy	24	0.00
R248 On 04/02/2021	Bond Future	Sell	24	0.00
R248 On 04/02/2021	Bond Future	Buy	35	0.00
R248 On 04/02/2021	Bond Future	Sell	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/02/2021	Bond Future		Buy	48	0.00
R248 On 04/02/2021	Bond Future		Sell	48	0.00
R248 On 04/02/2021	Bond Future		Buy	71	0.00
R248 On 04/02/2021	Bond Future		Sell	71	0.00
R248 On 04/02/2021	Bond Future		Buy	315	0.00
R248 On 04/02/2021	Bond Future		Sell	315	0.00
R248 On 04/02/2021	Bond Future		Buy	528	0.00
R248 On 04/02/2021	Bond Future		Sell	528	0.00
Grand Total for Daily Detailed Turnover:				1,616	0.00