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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/12/2020

TO DATE : 22/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/02/2021			Buy	2	0.00
R186 On 04/02/2021			Sell	2	0.00
R186 On 04/02/2021			Buy	4	0.00
R186 On 04/02/2021			Sell	4	0.00
R186 On 04/02/2021			Sell	6	0.00
R186 On 04/02/2021			Buy	6	0.00
R186 On 04/02/2021			Sell	6	0.00
R186 On 04/02/2021			Buy	6	0.00
R186 On 06/05/2021	7.30	Put	Sell	30	0.00
R186 On 06/05/2021	7.30	Put	Buy	30	0.00
R186 On 06/05/2021	7.30	Put	Sell	35	0.00
R186 On 06/05/2021	7.30	Put	Buy	35	0.00
R186 On 06/05/2021	7.30	Put	Sell	42	0.00

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R186 On 06/05/2021	Bond Future	7.30	Put	Buy	42	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	48	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	48	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	56	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	56	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	56	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	56	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	59	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	59	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	68	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	68	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Sell	70	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Buy	70	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Buy	70	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Sell	70	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Sell	70	0.00
R186 On 04/02/2021	Bond Future	7.30	Put	Buy	70	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	70	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	70	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	86	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	86	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	108	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	108	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	113	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	113	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	142	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	142	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	144	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	144	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	150	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	150	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	182	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	182	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	191	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	191	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	254	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	254	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	274	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	274	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	303	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	303	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	359	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	359	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	782	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	782	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	11,625	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	11,625	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Sell	15,177	0.00
R186 On 06/05/2021	Bond Future	7.30	Put	Buy	15,177	0.00
R2030 Bond Future						
2030 On 04/02/2021	Bond Future			Buy	1	0.00
2030 On 04/02/2021	Bond Future			Sell	1	0.00
2030 On 04/02/2021	Bond Future			Sell	1	0.00
2030 On 04/02/2021	Bond Future			Buy	1	0.00
2030 On 04/02/2021	Bond Future			Buy	1	0.00
2030 On 04/02/2021	Bond Future			Sell	1	0.00
R2035 Bond Future						
R035 On 04/02/2021	Bond Future			Buy	1	0.00
R035 On 04/02/2021	Bond Future			Sell	1	0.00
R035 On 04/02/2021	Bond Future			Buy	1	0.00
R035 On 04/02/2021	Bond Future			Sell	1	0.00
R035 On 04/02/2021	Bond Future			Buy	1	0.00
R035 On 04/02/2021	Bond Future			Sell	1	0.00
R2037 Bond Future						
2037 On 04/02/2021	Bond Future			Buy	1	0.00
2037 On 04/02/2021	Bond Future			Sell	1	0.00
2037 On 04/02/2021	Bond Future			Buy	2	0.00
2037 On 04/02/2021	Bond Future			Sell	2	0.00
2037 On 04/02/2021	Bond Future			Buy	3	0.00
2037 On 04/02/2021	Bond Future			Sell	3	0.00
2037 On 04/02/2021	Bond Future			Sell	3	0.00
2037 On 04/02/2021	Bond Future			Buy	3	0.00
2037 On 04/02/2021	Bond Future			Buy	18	0.00
2037 On 04/02/2021	Bond Future			Sell	18	0.00
2037 On 04/02/2021	Bond Future			Sell	18	0.00
2037 On 04/02/2021	Bond Future			Buy	18	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	4	0.00
2040 On 04/02/2021	Bond Future	Sell	4	0.00
2040 On 04/02/2021	Bond Future	Buy	6	0.00
2040 On 04/02/2021	Bond Future	Sell	6	0.00
2040 On 04/02/2021	Bond Future	Sell	6	0.00
2040 On 04/02/2021	Bond Future	Buy	6	0.00

R2044 Bond Future

2044 On 04/02/2021	Bond Future	Buy	1	0.00
2044 On 04/02/2021	Bond Future	Sell	1	0.00
2044 On 04/02/2021	Bond Future	Buy	3	0.00
2044 On 04/02/2021	Bond Future	Sell	3	0.00
2044 On 04/02/2021	Bond Future	Buy	4	0.00
2044 On 04/02/2021	Bond Future	Sell	4	0.00
2044 On 04/02/2021	Bond Future	Sell	4	0.00
2044 On 04/02/2021	Bond Future	Buy	4	0.00

R2048 Bond Future

R248 On 04/02/2021	Bond Future	Buy	2	0.00
R248 On 04/02/2021	Bond Future	Sell	2	0.00
R248 On 04/02/2021	Bond Future	Buy	2	0.00
R248 On 04/02/2021	Bond Future	Sell	2	0.00
R248 On 04/02/2021	Bond Future	Sell	4	0.00
R248 On 04/02/2021	Bond Future	Buy	4	0.00
R248 On 04/02/2021	Bond Future	Buy	4	0.00
R248 On 04/02/2021	Bond Future	Sell	4	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	4	0.00
R209 On 04/02/2021	Bond Future	Sell	4	0.00
R209 On 04/02/2021	Bond Future	Buy	5	0.00
R209 On 04/02/2021	Bond Future	Sell	5	0.00
R209 On 04/02/2021	Bond Future	Buy	7	0.00
R209 On 04/02/2021	Bond Future	Sell	7	0.00
R209 On 04/02/2021	Bond Future	Buy	16	0.00
R209 On 04/02/2021	Bond Future	Sell	16	0.00
R209 On 04/02/2021	Bond Future	Buy	68	0.00
R209 On 04/02/2021	Bond Future	Sell	68	0.00
R209 On 04/02/2021	Bond Future	Buy	217	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/02/2021	Bond Future		Sell	217	0.00
R209 On 04/02/2021	Bond Future		Sell	318	0.00
R209 On 04/02/2021	Bond Future		Buy	318	0.00
Grand Total for Daily Detailed Turnover:				31,311	0.00