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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/04/2021

TO DATE : 20/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/05/2021	Bond Future		Sell	509	0.00
2025 On 06/05/2021	Bond Future		Buy	509	0.00
2025 On 05/08/2021	Bond Future		Sell	509	0.00
2025 On 05/08/2021	Bond Future		Buy	509	0.00
<b>I2029 Bond Future</b>					
2029 On 06/05/2021	Bond Future		Buy	414	0.00
2029 On 06/05/2021	Bond Future		Sell	414	0.00
2029 On 05/08/2021	Bond Future		Sell	414	0.00
2029 On 05/08/2021	Bond Future		Buy	414	0.00
2029 On 06/05/2021	Bond Future		Buy	525	0.00
2029 On 06/05/2021	Bond Future		Sell	525	0.00
2029 On 05/08/2021	Bond Future		Sell	525	0.00



2029 On 05/08/2021	Bond Future	Buy	525	0.00
2029 On 06/05/2021	Bond Future	Buy	905	0.00
2029 On 06/05/2021	Bond Future	Sell	905	0.00
2029 On 05/08/2021	Bond Future	Sell	905	0.00
2029 On 05/08/2021	Bond Future	Buy	905	0.00
2029 On 06/05/2021	Bond Future	Buy	1,844	0.00
2029 On 06/05/2021	Bond Future	Sell	1,844	0.00
2029 On 05/08/2021	Bond Future	Sell	1,844	0.00
2029 On 05/08/2021	Bond Future	Buy	1,844	0.00

**I2033 Bond Future**

2033 On 06/05/2021	Bond Future	Buy	467	0.00
2033 On 06/05/2021	Bond Future	Sell	467	0.00
2033 On 05/08/2021	Bond Future	Sell	467	0.00
2033 On 05/08/2021	Bond Future	Buy	467	0.00

**I2038 Bond Future**

2038 On 06/05/2021	Bond Future	Buy	420	0.00
2038 On 06/05/2021	Bond Future	Sell	420	0.00
2038 On 05/08/2021	Bond Future	Sell	420	0.00
2038 On 05/08/2021	Bond Future	Buy	420	0.00
2038 On 06/05/2021	Bond Future	Buy	1,685	0.00
2038 On 06/05/2021	Bond Future	Sell	1,685	0.00
2038 On 05/08/2021	Bond Future	Sell	1,685	0.00
2038 On 05/08/2021	Bond Future	Buy	1,685	0.00
2038 On 06/05/2021	Bond Future	Buy	2,105	0.00
2038 On 06/05/2021	Bond Future	Sell	2,105	0.00
2038 On 05/08/2021	Bond Future	Sell	2,105	0.00
2038 On 05/08/2021	Bond Future	Buy	2,105	0.00

**I2046 Bond Future**

2046 On 06/05/2021	Bond Future	Buy	240	0.00
2046 On 06/05/2021	Bond Future	Sell	240	0.00
2046 On 05/08/2021	Bond Future	Sell	240	0.00
2046 On 05/08/2021	Bond Future	Buy	240	0.00
2046 On 06/05/2021	Bond Future	Buy	1,303	0.00
2046 On 06/05/2021	Bond Future	Sell	1,303	0.00
2046 On 05/08/2021	Bond Future	Sell	1,303	0.00
2046 On 05/08/2021	Bond Future	Buy	1,303	0.00
2046 On 06/05/2021	Bond Future	Buy	2,672	0.00
2046 On 06/05/2021	Bond Future	Sell	2,672	0.00
2046 On 05/08/2021	Bond Future	Sell	2,672	0.00
2046 On 05/08/2021	Bond Future	Buy	2,672	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 06/05/2021			Buy	3,294	0.00
2046 On 06/05/2021			Sell	3,294	0.00
2046 On 05/08/2021			Sell	3,294	0.00
2046 On 05/08/2021			Buy	3,294	0.00
2046 On 06/05/2021			Buy	4,215	0.00
2046 On 06/05/2021			Sell	4,215	0.00
2046 On 05/08/2021			Sell	4,215	0.00
2046 On 05/08/2021			Buy	4,215	0.00
2046 On 06/05/2021			Buy	4,222	0.00
2046 On 06/05/2021			Sell	4,222	0.00
2046 On 05/08/2021			Sell	4,222	0.00
2046 On 05/08/2021			Buy	4,222	0.00
2046 On 06/05/2021			Sell	7,516	0.00
2046 On 06/05/2021			Buy	7,516	0.00
2046 On 05/08/2021			Sell	7,516	0.00
2046 On 05/08/2021			Buy	7,516	0.00
<b>I2050 Bond Future</b>					
2050 On 06/05/2021			Buy	140	0.00
2050 On 06/05/2021			Sell	140	0.00
2050 On 05/08/2021			Sell	140	0.00
2050 On 05/08/2021			Buy	140	0.00
2050 On 06/05/2021			Buy	216	0.00
2050 On 06/05/2021			Sell	216	0.00
2050 On 05/08/2021			Sell	216	0.00
2050 On 05/08/2021			Buy	216	0.00
2050 On 06/05/2021			Buy	1,172	0.00
2050 On 06/05/2021			Sell	1,172	0.00
2050 On 05/08/2021			Sell	1,172	0.00
2050 On 05/08/2021			Buy	1,172	0.00
2050 On 06/05/2021			Buy	2,590	0.00
2050 On 06/05/2021			Sell	2,590	0.00
2050 On 05/08/2021			Sell	2,590	0.00
2050 On 05/08/2021			Buy	2,590	0.00
2050 On 06/05/2021			Buy	2,730	0.00
2050 On 06/05/2021			Sell	2,730	0.00
2050 On 05/08/2021			Sell	2,730	0.00
2050 On 05/08/2021			Buy	2,730	0.00
2050 On 06/05/2021			Buy	3,195	0.00

2050 On 06/05/2021	Bond Future	Sell	3,195	0.00
2050 On 05/08/2021	Bond Future	Sell	3,195	0.00
2050 On 05/08/2021	Bond Future	Buy	3,195	0.00
2050 On 06/05/2021	Bond Future	Buy	4,583	0.00
2050 On 06/05/2021	Bond Future	Sell	4,583	0.00
2050 On 05/08/2021	Bond Future	Sell	4,583	0.00
2050 On 05/08/2021	Bond Future	Buy	4,583	0.00

**R186 Bond Future**

R186 On 06/05/2021	Bond Future	Sell	120	0.00
R186 On 06/05/2021	Bond Future	Buy	120	0.00
R186 On 06/05/2021	Bond Future	Buy	120	0.00
R186 On 06/05/2021	Bond Future	Sell	120	0.00

**R197 Bond Future**

R197 On 06/05/2021	Bond Future	Buy	239	0.00
R197 On 06/05/2021	Bond Future	Sell	239	0.00
R197 On 05/08/2021	Bond Future	Sell	239	0.00
R197 On 05/08/2021	Bond Future	Buy	239	0.00

**R202 Bond Future**

R202 On 06/05/2021	Bond Future	Buy	41	0.00
R202 On 06/05/2021	Bond Future	Sell	41	0.00
R202 On 05/08/2021	Bond Future	Sell	41	0.00
R202 On 05/08/2021	Bond Future	Buy	41	0.00
R202 On 06/05/2021	Bond Future	Buy	124	0.00
R202 On 06/05/2021	Bond Future	Sell	124	0.00
R202 On 05/08/2021	Bond Future	Sell	124	0.00
R202 On 05/08/2021	Bond Future	Buy	124	0.00
R202 On 06/05/2021	Bond Future	Buy	125	0.00
R202 On 06/05/2021	Bond Future	Sell	125	0.00
R202 On 05/08/2021	Bond Future	Sell	125	0.00
R202 On 05/08/2021	Bond Future	Buy	125	0.00
R202 On 06/05/2021	Bond Future	Buy	192	0.00
R202 On 06/05/2021	Bond Future	Sell	192	0.00
R202 On 05/08/2021	Bond Future	Sell	192	0.00
R202 On 05/08/2021	Bond Future	Buy	192	0.00
R202 On 06/05/2021	Bond Future	Buy	419	0.00
R202 On 06/05/2021	Bond Future	Sell	419	0.00
R202 On 05/08/2021	Bond Future	Sell	419	0.00
R202 On 05/08/2021	Bond Future	Buy	419	0.00
R202 On 06/05/2021	Bond Future	Buy	862	0.00
R202 On 06/05/2021	Bond Future	Sell	862	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 05/08/2021			Sell	862	0.00
R202 On 05/08/2021			Buy	862	0.00
R202 On 06/05/2021			Buy	1,335	0.00
R202 On 06/05/2021			Sell	1,335	0.00
R202 On 05/08/2021			Sell	1,335	0.00
R202 On 05/08/2021			Buy	1,335	0.00
R202 On 06/05/2021			Buy	2,070	0.00
R202 On 06/05/2021			Sell	2,070	0.00
R202 On 05/08/2021			Sell	2,070	0.00
R202 On 05/08/2021			Buy	2,070	0.00
R202 On 06/05/2021			Buy	4,435	0.00
R202 On 06/05/2021			Sell	4,435	0.00
R202 On 05/08/2021			Sell	4,435	0.00
R202 On 05/08/2021			Buy	4,435	0.00
R202 On 06/05/2021			Buy	5,463	0.00
R202 On 06/05/2021			Sell	5,463	0.00
R202 On 05/08/2021			Buy	5,463	0.00
R202 On 05/08/2021			Sell	5,463	0.00
<b>R2023 Bond Future</b>					
R023 On 06/05/2021			Buy	3,370	0.00
R023 On 06/05/2021			Sell	3,370	0.00
R023 On 05/08/2021			Sell	3,370	0.00
R023 On 05/08/2021			Buy	3,370	0.00
<b>R2030 Bond Future</b>					
2030 On 06/05/2021			Buy	82	0.00
2030 On 06/05/2021			Sell	82	0.00
<b>R2032 Bond Future</b>					
2032 On 03/02/2022	9.58	Call	Buy	300	0.00
2032 On 03/02/2022	9.58	Call	Sell	300	0.00
2032 On 03/02/2022	9.58	Call	Sell	300	0.00
2032 On 03/02/2022	9.58	Call	Buy	300	0.00
2032 On 03/02/2022	10.35	Put	Sell	300	0.00
2032 On 03/02/2022	10.35	Put	Buy	300	0.00
2032 On 03/02/2022	10.35	Put	Sell	300	0.00
2032 On 03/02/2022	10.35	Put	Buy	300	0.00

2032 On 03/02/2022	Bond Future	10.95	Put	Buy	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Buy	300	0.00

**R2035 Bond Future**

R035 On 03/02/2022	Bond Future	10.10	Call	Buy	280	0.00
R035 On 03/02/2022	Bond Future	10.10	Call	Sell	280	0.00
R035 On 03/02/2022	Bond Future	10.10	Call	Buy	280	0.00
R035 On 03/02/2022	Bond Future	10.10	Call	Sell	280	0.00
R035 On 03/02/2022	Bond Future	11.73	Put	Buy	280	0.00
R035 On 03/02/2022	Bond Future	11.73	Put	Sell	280	0.00
R035 On 03/02/2022	Bond Future	11.73	Put	Buy	280	0.00
R035 On 03/02/2022	Bond Future	11.73	Put	Sell	280	0.00
R035 On 03/02/2022	Bond Future	11.03	Put	Sell	280	0.00
R035 On 03/02/2022	Bond Future	11.03	Put	Buy	280	0.00
R035 On 03/02/2022	Bond Future	11.03	Put	Buy	280	0.00
R035 On 03/02/2022	Bond Future	11.03	Put	Sell	280	0.00

**R209 Bond Future**

R209 On 06/05/2021	Bond Future			Buy	59	0.00
R209 On 06/05/2021	Bond Future			Sell	59	0.00
R209 On 06/05/2021	Bond Future			Buy	72	0.00
R209 On 06/05/2021	Bond Future			Sell	72	0.00
R209 On 06/05/2021	Bond Future			Sell	131	0.00
R209 On 06/05/2021	Bond Future			Buy	131	0.00

**R210 Bond Future**

R210 On 06/05/2021	Bond Future			Buy	225	0.00
R210 On 06/05/2021	Bond Future			Sell	225	0.00
R210 On 05/08/2021	Bond Future			Sell	225	0.00
R210 On 05/08/2021	Bond Future			Buy	225	0.00
R210 On 06/05/2021	Bond Future			Buy	282	0.00
R210 On 06/05/2021	Bond Future			Sell	282	0.00
R210 On 05/08/2021	Bond Future			Sell	282	0.00
R210 On 05/08/2021	Bond Future			Buy	282	0.00
R210 On 06/05/2021	Bond Future			Buy	504	0.00
R210 On 06/05/2021	Bond Future			Sell	504	0.00
R210 On 05/08/2021	Bond Future			Sell	504	0.00
R210 On 05/08/2021	Bond Future			Buy	504	0.00
R210 On 06/05/2021	Bond Future			Buy	1,011	0.00
R210 On 06/05/2021	Bond Future			Sell	1,011	0.00
R210 On 05/08/2021	Bond Future			Sell	1,011	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 05/08/2021			Buy	1,011	0.00
<b>R212 Bond Future</b>					
R212 On 05/08/2021			Sell	250	0.00
R212 On 05/08/2021			Buy	250	0.00
<b>R213 Bond Future</b>					
R213 On 03/02/2022	9.22	Call	Buy	320	0.00
R213 On 03/02/2022	9.22	Call	Sell	320	0.00
R213 On 03/02/2022	9.22	Call	Buy	320	0.00
R213 On 03/02/2022	9.22	Call	Sell	320	0.00
R213 On 03/02/2022	10.60	Put	Buy	320	0.00
R213 On 03/02/2022	10.60	Put	Sell	320	0.00
R213 On 03/02/2022	10.60	Put	Sell	320	0.00
R213 On 03/02/2022	10.60	Put	Buy	320	0.00
R213 On 03/02/2022	10.00	Put	Sell	320	0.00
R213 On 03/02/2022	10.00	Put	Buy	320	0.00
R213 On 03/02/2022	10.00	Put	Buy	320	0.00
R213 On 03/02/2022	10.00	Put	Sell	320	0.00
<b>R214 Bond Future</b>					
R214 On 06/05/2021			Sell	12	0.00
R214 On 06/05/2021			Buy	12	0.00
R214 On 06/05/2021			Sell	44	0.00
R214 On 06/05/2021			Buy	44	0.00
R214 On 06/05/2021			Sell	56	0.00
R214 On 06/05/2021			Buy	56	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>141,664</b>	<b>0.00</b>