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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/07/2021

TO DATE : 28/07/2021

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### R186 Bond Future

R186 On 04/11/2021	Bond Future		Buy	2	0.00
R186 On 04/11/2021	Bond Future		Sell	2	0.00
R186 On 04/11/2021	Bond Future		Buy	3	0.00
R186 On 04/11/2021	Bond Future		Sell	3	0.00
R186 On 04/11/2021	Bond Future		Buy	5	0.00
R186 On 04/11/2021	Bond Future		Sell	5	0.00
R186 On 04/11/2021	Bond Future		Buy	5	0.00
R186 On 04/11/2021	Bond Future		Sell	5	0.00
R186 On 04/11/2021	Bond Future		Buy	5	0.00
R186 On 04/11/2021	Bond Future		Sell	5	0.00
R186 On 04/11/2021	Bond Future		Buy	6	0.00
R186 On 04/11/2021	Bond Future		Sell	6	0.00
R186 On 04/11/2021	Bond Future		Buy	9	0.00

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R186 On 04/11/2021	Bond Future	Sell	9	0.00
R186 On 04/11/2021	Bond Future	Buy	19	0.00
R186 On 04/11/2021	Bond Future	Sell	19	0.00
R186 On 04/11/2021	Bond Future	Buy	24	0.00
R186 On 04/11/2021	Bond Future	Sell	24	0.00
R186 On 04/11/2021	Bond Future	Buy	109	0.00
R186 On 04/11/2021	Bond Future	Sell	109	0.00
R186 On 04/11/2021	Bond Future	Buy	187	0.00
R186 On 04/11/2021	Bond Future	Sell	187	0.00
R186 On 04/11/2021	Bond Future	Sell	350	0.00
R186 On 04/11/2021	Bond Future	Buy	350	0.00
R186 On 04/11/2021	Bond Future	Sell	350	0.00
R186 On 04/11/2021	Bond Future	Buy	350	0.00

**R2030 Bond Future**

2030 On 05/08/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Sell	1	0.00
2030 On 04/11/2021	Bond Future	Sell	1	0.00
2030 On 04/11/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Buy	3	0.00
2030 On 05/08/2021	Bond Future	Sell	3	0.00
2030 On 04/11/2021	Bond Future	Sell	3	0.00
2030 On 04/11/2021	Bond Future	Buy	3	0.00
2030 On 05/08/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Sell	15	0.00
2030 On 04/11/2021	Bond Future	Sell	15	0.00
2030 On 04/11/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Buy	16	0.00
2030 On 05/08/2021	Bond Future	Sell	16	0.00
2030 On 04/11/2021	Bond Future	Sell	16	0.00
2030 On 04/11/2021	Bond Future	Buy	16	0.00
2030 On 05/08/2021	Bond Future	Buy	35	0.00
2030 On 05/08/2021	Bond Future	Sell	35	0.00
2030 On 04/11/2021	Bond Future	Sell	35	0.00
2030 On 04/11/2021	Bond Future	Buy	35	0.00
2030 On 05/08/2021	Bond Future	Buy	50	0.00
2030 On 05/08/2021	Bond Future	Sell	50	0.00
2030 On 04/11/2021	Bond Future	Sell	50	0.00
2030 On 04/11/2021	Bond Future	Buy	50	0.00
2030 On 04/11/2021	Bond Future	Buy	50	0.00
2030 On 04/11/2021	Bond Future	Sell	50	0.00
2030 On 04/11/2021	Bond Future	Buy	50	0.00
2030 On 04/11/2021	Bond Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021			Buy	58	0.00
2030 On 05/08/2021			Sell	58	0.00
2030 On 04/11/2021			Sell	58	0.00
2030 On 04/11/2021			Buy	58	0.00
2030 On 04/11/2021			Buy	73	0.00
2030 On 04/11/2021			Sell	73	0.00
2030 On 05/08/2021			Buy	125	0.00
2030 On 05/08/2021			Sell	125	0.00
2030 On 04/11/2021			Sell	125	0.00
2030 On 04/11/2021			Buy	125	0.00
2030 On 05/08/2021			Buy	187	0.00
2030 On 05/08/2021			Sell	187	0.00
2030 On 04/11/2021			Sell	187	0.00
2030 On 04/11/2021			Buy	187	0.00
2030 On 05/08/2021			Buy	323	0.00
2030 On 05/08/2021			Sell	323	0.00
2030 On 04/11/2021			Sell	323	0.00
2030 On 04/11/2021			Buy	323	0.00
2030 On 05/08/2021			Buy	487	0.00
2030 On 05/08/2021			Sell	487	0.00
2030 On 04/11/2021			Sell	487	0.00
2030 On 04/11/2021			Buy	487	0.00
2030 On 05/08/2021			Sell	1,300	0.00
2030 On 05/08/2021			Buy	1,300	0.00
2030 On 05/08/2021			Sell	1,300	0.00
2030 On 05/08/2021			Buy	1,300	0.00
2030 On 04/11/2021			Buy	1,300	0.00
2030 On 04/11/2021			Sell	1,300	0.00
2030 On 04/11/2021			Buy	1,300	0.00
2030 On 04/11/2021			Sell	1,300	0.00
2030 On 05/08/2021			Sell	2,000	0.00
2030 On 05/08/2021			Buy	2,000	0.00
2030 On 04/11/2021			Buy	2,000	0.00
2030 On 04/11/2021			Sell	2,000	0.00
<b>R2032 Bond Future</b>					
2032 On 05/08/2021			Buy	1	0.00
2032 On 05/08/2021			Sell	1	0.00
2032 On 04/11/2021			Sell	1	0.00

2032 On 04/11/2021	Bond Future	Buy	1	0.00
2032 On 05/08/2021	Bond Future	Buy	2	0.00
2032 On 05/08/2021	Bond Future	Sell	2	0.00
2032 On 04/11/2021	Bond Future	Sell	2	0.00
2032 On 04/11/2021	Bond Future	Buy	2	0.00
2032 On 05/08/2021	Bond Future	Buy	14	0.00
2032 On 05/08/2021	Bond Future	Sell	14	0.00
2032 On 04/11/2021	Bond Future	Sell	14	0.00
2032 On 04/11/2021	Bond Future	Buy	14	0.00
2032 On 05/08/2021	Bond Future	Buy	15	0.00
2032 On 05/08/2021	Bond Future	Sell	15	0.00
2032 On 04/11/2021	Bond Future	Sell	15	0.00
2032 On 04/11/2021	Bond Future	Buy	15	0.00
2032 On 05/08/2021	Bond Future	Buy	34	0.00
2032 On 05/08/2021	Bond Future	Sell	34	0.00
2032 On 04/11/2021	Bond Future	Sell	34	0.00
2032 On 04/11/2021	Bond Future	Buy	34	0.00
2032 On 05/08/2021	Bond Future	Buy	50	0.00
2032 On 05/08/2021	Bond Future	Sell	50	0.00
2032 On 04/11/2021	Bond Future	Sell	50	0.00
2032 On 04/11/2021	Bond Future	Buy	50	0.00
2032 On 05/08/2021	Bond Future	Buy	58	0.00
2032 On 05/08/2021	Bond Future	Sell	58	0.00
2032 On 04/11/2021	Bond Future	Sell	58	0.00
2032 On 04/11/2021	Bond Future	Buy	58	0.00
2032 On 05/08/2021	Bond Future	Buy	124	0.00
2032 On 05/08/2021	Bond Future	Sell	124	0.00
2032 On 04/11/2021	Bond Future	Sell	124	0.00
2032 On 04/11/2021	Bond Future	Buy	124	0.00
2032 On 05/08/2021	Bond Future	Buy	186	0.00
2032 On 05/08/2021	Bond Future	Sell	186	0.00
2032 On 04/11/2021	Bond Future	Sell	186	0.00
2032 On 04/11/2021	Bond Future	Buy	186	0.00
2032 On 05/08/2021	Bond Future	Buy	321	0.00
2032 On 05/08/2021	Bond Future	Sell	321	0.00
2032 On 04/11/2021	Bond Future	Sell	321	0.00
2032 On 04/11/2021	Bond Future	Buy	321	0.00
2032 On 05/08/2021	Bond Future	Buy	485	0.00
2032 On 05/08/2021	Bond Future	Sell	485	0.00
2032 On 04/11/2021	Bond Future	Sell	485	0.00
2032 On 04/11/2021	Bond Future	Buy	485	0.00
2032 On 05/08/2021	Bond Future	Sell	1,290	0.00
2032 On 05/08/2021	Bond Future	Buy	1,290	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/08/2021	Bond Future		Sell	1,290	0.00
2032 On 05/08/2021	Bond Future		Buy	1,290	0.00
2032 On 04/11/2021	Bond Future		Buy	1,290	0.00
2032 On 04/11/2021	Bond Future		Sell	1,290	0.00
2032 On 04/11/2021	Bond Future		Buy	1,290	0.00
2032 On 04/11/2021	Bond Future		Sell	1,290	0.00
<b>R2035 Bond Future</b>					
R035 On 04/11/2021	Bond Future		Sell	9	0.00
R035 On 04/11/2021	Bond Future		Buy	9	0.00
R035 On 04/11/2021	Bond Future		Sell	9	0.00
R035 On 04/11/2021	Bond Future		Buy	9	0.00
<b>R2037 Bond Future</b>					
2037 On 04/11/2021	Bond Future		Sell	1,500	0.00
2037 On 04/11/2021	Bond Future		Buy	1,500	0.00
<b>R2040 Bond Future</b>					
2040 On 04/11/2021	Bond Future		Sell	138	0.00
2040 On 04/11/2021	Bond Future		Buy	138	0.00
<b>R2048 Bond Future</b>					
R248 On 05/08/2021	Bond Future		Buy	3,000	0.00
R248 On 05/08/2021	Bond Future		Sell	3,000	0.00
R248 On 04/11/2021	Bond Future		Sell	3,000	0.00
R248 On 04/11/2021	Bond Future		Buy	3,000	0.00
<b>R209 Bond Future</b>					
R209 On 05/08/2021	Bond Future		Sell	8,400	0.00
R209 On 05/08/2021	Bond Future		Buy	8,400	0.00
R209 On 04/11/2021	Bond Future		Buy	8,400	0.00
R209 On 04/11/2021	Bond Future		Sell	8,400	0.00
<b>R213 Bond Future</b>					
R213 On 04/11/2021	Bond Future		Sell	29	0.00
R213 On 04/11/2021	Bond Future		Buy	29	0.00
R213 On 04/11/2021	Bond Future		Sell	29	0.00
R213 On 04/11/2021	Bond Future		Buy	29	0.00

**R214 Bond Future**

R214 On 05/08/2021	Bond Future	Buy	500	0.00
R214 On 05/08/2021	Bond Future	Sell	500	0.00
R214 On 04/11/2021	Bond Future	Sell	500	0.00
R214 On 04/11/2021	Bond Future	Buy	500	0.00

**Grand Total for Daily Detailed Turnover:****46,301****0.00**