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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/02/2021

TO DATE : 17/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 06/05/2021	Bond Future		Buy	7	0.00
2050 On 06/05/2021	Bond Future		Sell	7	0.00
2050 On 06/05/2021	Bond Future		Buy	25	0.00
2050 On 06/05/2021	Bond Future		Sell	25	0.00
2050 On 06/05/2021	Bond Future		Buy	32	0.00
2050 On 06/05/2021	Bond Future		Sell	32	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Buy	7	0.00
R186 On 06/05/2021	Bond Future		Sell	7	0.00
R2023 Bond Future					
R023 On 06/05/2021	Bond Future		Buy	500	0.00

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R023 On 06/05/2021	Bond Future	Sell	500	0.00
R023 On 06/05/2021	Bond Future	Buy	500	0.00
R023 On 06/05/2021	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	2	0.00
2030 On 06/05/2021	Bond Future	Buy	2	0.00
2030 On 06/05/2021	Bond Future	Sell	2	0.00
2030 On 06/05/2021	Bond Future	Buy	2	0.00
2030 On 06/05/2021	Bond Future	Sell	4	0.00
2030 On 06/05/2021	Bond Future	Buy	4	0.00
2030 On 06/05/2021	Bond Future	Buy	53	0.00
2030 On 06/05/2021	Bond Future	Sell	53	0.00
2030 On 06/05/2021	Bond Future	Buy	68	0.00
2030 On 06/05/2021	Bond Future	Sell	68	0.00
2030 On 06/05/2021	Bond Future	Buy	75	0.00
2030 On 06/05/2021	Bond Future	Sell	75	0.00
2030 On 06/05/2021	Bond Future	Buy	107	0.00
2030 On 06/05/2021	Bond Future	Sell	107	0.00
2030 On 06/05/2021	Bond Future	Buy	130	0.00
2030 On 06/05/2021	Bond Future	Sell	130	0.00
2030 On 06/05/2021	Bond Future	Buy	157	0.00
2030 On 06/05/2021	Bond Future	Sell	157	0.00
2030 On 06/05/2021	Bond Future	Buy	1,654	0.00
2030 On 06/05/2021	Bond Future	Sell	1,654	0.00
2030 On 06/05/2021	Bond Future	Sell	2,244	0.00
2030 On 06/05/2021	Bond Future	Buy	2,244	0.00
2030 On 06/05/2021	Bond Future	Sell	2,244	0.00
2030 On 06/05/2021	Bond Future	Buy	2,244	0.00
2030 On 06/05/2021	Bond Future	Buy	2,244	0.00
2030 On 06/05/2021	Bond Future	Sell	2,244	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	Sell	3	0.00
2032 On 06/05/2021	Bond Future	Buy	3	0.00
2032 On 06/05/2021	Bond Future	Sell	3	0.00
2032 On 06/05/2021	Bond Future	Buy	3	0.00
2032 On 06/05/2021	Bond Future	Sell	17	0.00
2032 On 06/05/2021	Bond Future	Buy	17	0.00
2032 On 06/05/2021	Bond Future	Sell	23	0.00
2032 On 06/05/2021	Bond Future	Buy	23	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Sell	3	0.00
R035 On 06/05/2021			Buy	3	0.00
R035 On 06/05/2021			Sell	3	0.00
R035 On 06/05/2021			Buy	3	0.00
R035 On 06/05/2021			Sell	30	0.00
R035 On 06/05/2021			Buy	30	0.00
R035 On 06/05/2021			Sell	36	0.00
R035 On 06/05/2021			Buy	36	0.00
R2037 Bond Future					
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	5	0.00
2037 On 06/05/2021			Buy	5	0.00
2037 On 06/05/2021			Sell	58	0.00
2037 On 06/05/2021			Buy	58	0.00
2037 On 06/05/2021			Sell	67	0.00
2037 On 06/05/2021			Buy	67	0.00
R2040 Bond Future					
2040 On 06/05/2021			Sell	2	0.00
2040 On 06/05/2021			Buy	2	0.00
2040 On 06/05/2021			Sell	3	0.00
2040 On 06/05/2021			Buy	3	0.00
2040 On 06/05/2021			Buy	4	0.00
2040 On 06/05/2021			Sell	4	0.00
2040 On 06/05/2021			Sell	5	0.00
2040 On 06/05/2021			Buy	5	0.00
2040 On 06/05/2021			Sell	13	0.00
2040 On 06/05/2021			Buy	13	0.00
2040 On 06/05/2021			Sell	16	0.00
2040 On 06/05/2021			Buy	16	0.00
2040 On 06/05/2021			Sell	40	0.00
2040 On 06/05/2021			Buy	40	0.00
2040 On 06/05/2021			Sell	46	0.00
2040 On 06/05/2021			Buy	46	0.00
2040 On 06/05/2021			Sell	47	0.00
2040 On 06/05/2021			Buy	47	0.00
2040 On 06/05/2021			Sell	92	0.00

2040 On 06/05/2021	Bond Future	Buy	92	0.00
2040 On 06/05/2021	Bond Future	Sell	100	0.00
2040 On 06/05/2021	Bond Future	Buy	100	0.00
2040 On 06/05/2021	Bond Future	Buy	100	0.00
2040 On 06/05/2021	Bond Future	Sell	100	0.00
2040 On 06/05/2021	Bond Future	Sell	103	0.00
2040 On 06/05/2021	Bond Future	Buy	103	0.00
2040 On 06/05/2021	Bond Future	Buy	279	0.00
2040 On 06/05/2021	Bond Future	Sell	279	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future	Sell	4	0.00
2044 On 06/05/2021	Bond Future	Buy	4	0.00
2044 On 06/05/2021	Bond Future	Sell	4	0.00
2044 On 06/05/2021	Bond Future	Buy	4	0.00
2044 On 06/05/2021	Bond Future	Sell	54	0.00
2044 On 06/05/2021	Bond Future	Buy	54	0.00
2044 On 06/05/2021	Bond Future	Sell	62	0.00
2044 On 06/05/2021	Bond Future	Buy	62	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Sell	11	0.00
R248 On 06/05/2021	Bond Future	Buy	11	0.00
R248 On 06/05/2021	Bond Future	Sell	11	0.00
R248 On 06/05/2021	Bond Future	Buy	11	0.00
R248 On 06/05/2021	Bond Future	Sell	12	0.00
R248 On 06/05/2021	Bond Future	Buy	12	0.00
R248 On 06/05/2021	Bond Future	Buy	12	0.00
R248 On 06/05/2021	Bond Future	Sell	12	0.00
R248 On 06/05/2021	Bond Future	Sell	86	0.00
R248 On 06/05/2021	Bond Future	Buy	86	0.00
R248 On 06/05/2021	Bond Future	Sell	108	0.00
R248 On 06/05/2021	Bond Future	Buy	108	0.00

R209 Bond Future

R209 On 06/05/2021	Bond Future	Buy	15	0.00
R209 On 06/05/2021	Bond Future	Sell	15	0.00
R209 On 06/05/2021	Bond Future	Buy	15	0.00
R209 On 06/05/2021	Bond Future	Sell	15	0.00
R209 On 06/05/2021	Bond Future	Buy	15	0.00
R209 On 06/05/2021	Bond Future	Sell	15	0.00
R209 On 06/05/2021	Bond Future	Buy	20	0.00
R209 On 06/05/2021	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021			Buy	30	0.00
R209 On 06/05/2021			Sell	30	0.00
R209 On 06/05/2021			Buy	30	0.00
R209 On 06/05/2021			Sell	30	0.00
R209 On 06/05/2021	9.50	Call	Sell	60	0.00
R209 On 06/05/2021	9.50	Call	Buy	60	0.00
R209 On 06/05/2021	9.50	Call	Sell	65	0.00
R209 On 06/05/2021	9.50	Call	Buy	65	0.00
R209 On 06/05/2021	9.50	Call	Sell	75	0.00
R209 On 06/05/2021	9.50	Call	Buy	75	0.00
R209 On 06/05/2021	9.50	Call	Sell	75	0.00
R209 On 06/05/2021	9.50	Call	Buy	75	0.00
R209 On 06/05/2021			Buy	125	0.00
R209 On 06/05/2021			Sell	125	0.00
R209 On 06/05/2021			Buy	125	0.00
R209 On 06/05/2021			Sell	125	0.00
R209 On 06/05/2021	9.50	Call	Sell	125	0.00
R209 On 06/05/2021	9.50	Call	Buy	125	0.00
R209 On 06/05/2021	9.50	Call	Sell	125	0.00
R209 On 06/05/2021	9.50	Call	Buy	125	0.00
R209 On 06/05/2021			Sell	375	0.00
R209 On 06/05/2021			Buy	375	0.00
R209 On 06/05/2021			Buy	375	0.00
R209 On 06/05/2021			Sell	375	0.00
R209 On 06/05/2021	9.50	Call	Sell	475	0.00
R209 On 06/05/2021	9.50	Call	Buy	475	0.00
R209 On 06/05/2021	9.50	Call	Sell	500	0.00
R209 On 06/05/2021	9.50	Call	Buy	500	0.00
R209 On 06/05/2021	9.50	Call	Buy	1,500	0.00
R209 On 06/05/2021	9.50	Call	Sell	1,500	0.00
R209 On 06/05/2021	9.50	Call	Sell	1,500	0.00
R209 On 06/05/2021	9.50	Call	Buy	1,500	0.00
R212 Bond Future					
R212 On 06/05/2021			Sell	10	0.00
R212 On 06/05/2021			Buy	10	0.00
R212 On 06/05/2021			Sell	14	0.00
R212 On 06/05/2021			Buy	14	0.00
R212 On 06/05/2021			Sell	18	0.00

R212 On 06/05/2021	Bond Future	Buy	18	0.00
R212 On 06/05/2021	Bond Future	Sell	23	0.00
R212 On 06/05/2021	Bond Future	Buy	23	0.00
R212 On 06/05/2021	Bond Future	Sell	25	0.00
R212 On 06/05/2021	Bond Future	Buy	25	0.00
R212 On 06/05/2021	Bond Future	Sell	63	0.00
R212 On 06/05/2021	Bond Future	Buy	63	0.00
R212 On 06/05/2021	Bond Future	Sell	199	0.00
R212 On 06/05/2021	Bond Future	Buy	199	0.00
R212 On 06/05/2021	Bond Future	Sell	352	0.00
R212 On 06/05/2021	Bond Future	Buy	352	0.00

R213 Bond Future

R213 On 06/05/2021	Bond Future	Sell	2	0.00
R213 On 06/05/2021	Bond Future	Buy	2	0.00
R213 On 06/05/2021	Bond Future	Sell	2	0.00
R213 On 06/05/2021	Bond Future	Buy	2	0.00
R213 On 06/05/2021	Bond Future	Sell	4	0.00
R213 On 06/05/2021	Bond Future	Buy	4	0.00

Grand Total for Daily Detailed Turnover:

17,858 0.00