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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/02/2021

TO DATE : 25/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Buy	3	0.00
GOVI On 06/05/2021	GOVI		Sell	3	0.00
Jibar Tradeable Future					
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Sell	20,000	0.00
JBAF On 15/06/2022	Jibar Tradeable Future		Buy	20,000	0.00

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R186 Bond Future

R186 On 06/05/2021	Bond Future			Buy	150	0.00
R186 On 06/05/2021	Bond Future			Sell	150	0.00
R186 On 06/05/2021	Bond Future			Buy	150	0.00
R186 On 06/05/2021	Bond Future			Sell	150	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	8.39	Call	Buy	20	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Sell	20	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Sell	20	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Buy	20	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Buy	20	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Sell	20	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Buy	81	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Sell	81	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Sell	81	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Buy	81	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Buy	81	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Sell	81	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Buy	101	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Sell	101	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Buy	101	0.00
2030 On 03/02/2022	Bond Future	8.39	Call	Sell	101	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Sell	101	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Buy	101	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Sell	101	0.00
2030 On 03/02/2022	Bond Future	9.35	Put	Buy	101	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Buy	101	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Sell	101	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Buy	101	0.00
2030 On 03/02/2022	Bond Future	9.78	Put	Sell	101	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future			Sell	14	0.00
2032 On 06/05/2021	Bond Future			Buy	14	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Buy	19	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Sell	19	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Buy	19	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Sell	19	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Sell	19	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Buy	19	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Buy	78	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 03/02/2022	Bond Future	9.14	Call	Sell	78	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Buy	78	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Sell	78	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Sell	78	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Buy	78	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Buy	97	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Sell	97	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Buy	97	0.00
2032 On 03/02/2022	Bond Future	9.14	Call	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Buy	97	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Buy	97	0.00
2032 On 03/02/2022	Bond Future	10.66	Put	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Buy	97	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Sell	97	0.00
2032 On 03/02/2022	Bond Future	10.14	Put	Buy	97	0.00
R2035 Bond Future						
R035 On 06/05/2021	Bond Future			Buy	10	0.00
R035 On 06/05/2021	Bond Future			Sell	10	0.00
R035 On 06/05/2021	Bond Future			Buy	13	0.00
R035 On 06/05/2021	Bond Future			Sell	13	0.00
R035 On 06/05/2021	Bond Future			Buy	13	0.00
R035 On 06/05/2021	Bond Future			Sell	13	0.00
R035 On 06/05/2021	Bond Future			Buy	16	0.00
R035 On 06/05/2021	Bond Future			Sell	16	0.00
R035 On 06/05/2021	Bond Future			Buy	17	0.00
R035 On 06/05/2021	Bond Future			Sell	17	0.00
R035 On 06/05/2021	Bond Future			Buy	21	0.00
R035 On 06/05/2021	Bond Future			Sell	21	0.00
R035 On 06/05/2021	Bond Future			Buy	30	0.00
R035 On 06/05/2021	Bond Future			Sell	30	0.00
R035 On 06/05/2021	Bond Future			Buy	37	0.00
R035 On 06/05/2021	Bond Future			Sell	37	0.00
R035 On 06/05/2021	Bond Future			Sell	45	0.00
R035 On 06/05/2021	Bond Future			Buy	45	0.00
R035 On 06/05/2021	Bond Future			Sell	45	0.00
R035 On 06/05/2021	Bond Future			Buy	45	0.00

R035 On 06/05/2021	Bond Future	Buy	50	0.00
R035 On 06/05/2021	Bond Future	Sell	50	0.00
R035 On 06/05/2021	Bond Future	Buy	61	0.00
R035 On 06/05/2021	Bond Future	Sell	61	0.00
R035 On 06/05/2021	Bond Future	Sell	65	0.00
R035 On 06/05/2021	Bond Future	Buy	65	0.00
R035 On 06/05/2021	Bond Future	Buy	66	0.00
R035 On 06/05/2021	Bond Future	Sell	66	0.00
R035 On 06/05/2021	Bond Future	Buy	89	0.00
R035 On 06/05/2021	Bond Future	Sell	89	0.00
R035 On 06/05/2021	Bond Future	Buy	110	0.00
R035 On 06/05/2021	Bond Future	Sell	110	0.00
R035 On 06/05/2021	Bond Future	Sell	125	0.00
R035 On 06/05/2021	Bond Future	Buy	125	0.00
R035 On 06/05/2021	Bond Future	Buy	139	0.00
R035 On 06/05/2021	Bond Future	Sell	139	0.00
R035 On 06/05/2021	Bond Future	Buy	185	0.00
R035 On 06/05/2021	Bond Future	Sell	185	0.00
R035 On 06/05/2021	Bond Future	Buy	230	0.00
R035 On 06/05/2021	Bond Future	Sell	230	0.00
R035 On 06/05/2021	Bond Future	Buy	504	0.00
R035 On 06/05/2021	Bond Future	Sell	504	0.00
R035 On 06/05/2021	Bond Future	Buy	568	0.00
R035 On 06/05/2021	Bond Future	Sell	568	0.00
R035 On 06/05/2021	Bond Future	Buy	675	0.00
R035 On 06/05/2021	Bond Future	Sell	675	0.00
R035 On 06/05/2021	Bond Future	Buy	761	0.00
R035 On 06/05/2021	Bond Future	Sell	761	0.00
R035 On 06/05/2021	Bond Future	Buy	835	0.00
R035 On 06/05/2021	Bond Future	Sell	835	0.00
R035 On 06/05/2021	Bond Future	Buy	941	0.00
R035 On 06/05/2021	Bond Future	Sell	941	0.00
R035 On 06/05/2021	Bond Future	Sell	1,337	0.00
R035 On 06/05/2021	Bond Future	Buy	1,337	0.00
R035 On 06/05/2021	Bond Future	Buy	1,789	0.00
R035 On 06/05/2021	Bond Future	Sell	1,789	0.00
R035 On 06/05/2021	Bond Future	Sell	2,215	0.00
R035 On 06/05/2021	Bond Future	Buy	2,215	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future	Sell	3	0.00
2044 On 06/05/2021	Bond Future	Buy	3	0.00
2044 On 06/05/2021	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/05/2021			Buy	7	0.00
2044 On 06/05/2021			Sell	10	0.00
2044 On 06/05/2021			Buy	10	0.00
R2048 Bond Future					
R248 On 06/05/2021			Buy	1	0.00
R248 On 06/05/2021			Sell	1	0.00
R248 On 06/05/2021			Buy	2	0.00
R248 On 06/05/2021			Sell	2	0.00
R248 On 06/05/2021			Buy	6	0.00
R248 On 06/05/2021			Sell	6	0.00
R248 On 06/05/2021			Buy	31	0.00
R248 On 06/05/2021			Sell	31	0.00
R248 On 06/05/2021			Buy	32	0.00
R248 On 06/05/2021			Sell	32	0.00
R248 On 06/05/2021			Buy	136	0.00
R248 On 06/05/2021			Sell	136	0.00
R248 On 06/05/2021			Sell	208	0.00
R248 On 06/05/2021			Buy	208	0.00
R213 Bond Future					
R213 On 03/02/2022	8.80	Call	Buy	20	0.00
R213 On 03/02/2022	8.80	Call	Sell	20	0.00
R213 On 03/02/2022	10.25	Put	Buy	20	0.00
R213 On 03/02/2022	10.25	Put	Sell	20	0.00
R213 On 03/02/2022	9.76	Put	Sell	20	0.00
R213 On 03/02/2022	9.76	Put	Buy	20	0.00
R213 On 03/02/2022	8.80	Call	Buy	82	0.00
R213 On 03/02/2022	8.80	Call	Sell	82	0.00
R213 On 03/02/2022	10.25	Put	Buy	82	0.00
R213 On 03/02/2022	10.25	Put	Sell	82	0.00
R213 On 03/02/2022	9.76	Put	Sell	82	0.00
R213 On 03/02/2022	9.76	Put	Buy	82	0.00
R213 On 03/02/2022	8.80	Call	Buy	102	0.00
R213 On 03/02/2022	8.80	Call	Sell	102	0.00
R213 On 03/02/2022	8.80	Call	Buy	102	0.00
R213 On 03/02/2022	8.80	Call	Sell	102	0.00
R213 On 03/02/2022	10.25	Put	Buy	102	0.00
R213 On 03/02/2022	10.25	Put	Sell	102	0.00

R213 On 03/02/2022	Bond Future	10.25	Put	Buy	102	0.00
R213 On 03/02/2022	Bond Future	10.25	Put	Sell	102	0.00
R213 On 03/02/2022	Bond Future	9.76	Put	Sell	102	0.00
R213 On 03/02/2022	Bond Future	9.76	Put	Buy	102	0.00
R213 On 03/02/2022	Bond Future	9.76	Put	Sell	102	0.00
R213 On 03/02/2022	Bond Future	9.76	Put	Buy	102	0.00

Grand Total for Daily Detailed Turnover:

94,445

0.00