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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/03/2021

TO DATE : 02/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Sell	1	0.00
2025 On 06/05/2021	Bond Future		Buy	1	0.00
2025 On 06/05/2021	Bond Future		Buy	21	0.00
2025 On 06/05/2021	Bond Future		Sell	21	0.00
2025 On 06/05/2021	Bond Future		Sell	22	0.00
2025 On 06/05/2021	Bond Future		Buy	22	0.00
2025 On 06/05/2021	Bond Future		Sell	50	0.00
2025 On 06/05/2021	Bond Future		Buy	50	0.00
2025 On 06/05/2021	Bond Future		Sell	94	0.00
2025 On 06/05/2021	Bond Future		Buy	94	0.00
I2029 Bond Future					
2029 On 06/05/2021	Bond Future		Sell	33	0.00

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2029 On 06/05/2021	Bond Future			Buy	33	0.00
2029 On 06/05/2021	Bond Future			Sell	33	0.00
2029 On 06/05/2021	Bond Future			Buy	33	0.00

I2033 Bond Future

2033 On 06/05/2021	Bond Future			Sell	51	0.00
2033 On 06/05/2021	Bond Future			Buy	51	0.00
2033 On 06/05/2021	Bond Future			Sell	837	0.00
2033 On 06/05/2021	Bond Future			Buy	837	0.00
2033 On 06/05/2021	Bond Future			Buy	888	0.00
2033 On 06/05/2021	Bond Future			Sell	888	0.00

R186 Bond Future

R186 On 06/05/2021	Bond Future			Sell	8	0.00
R186 On 06/05/2021	Bond Future			Buy	8	0.00
R186 On 06/05/2021	Bond Future			Sell	33	0.00
R186 On 06/05/2021	Bond Future			Buy	33	0.00
R186 On 06/05/2021	Bond Future			Sell	38	0.00
R186 On 06/05/2021	Bond Future			Buy	38	0.00
R186 On 06/05/2021	Bond Future			Sell	46	0.00
R186 On 06/05/2021	Bond Future			Buy	46	0.00
R186 On 06/05/2021	Bond Future			Sell	70	0.00
R186 On 06/05/2021	Bond Future			Buy	70	0.00
R186 On 06/05/2021	Bond Future			Sell	103	0.00
R186 On 06/05/2021	Bond Future			Buy	103	0.00

R2030 Bond Future

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

R2035 Bond Future

R035 On 06/05/2021	Bond Future			Buy	7	0.00
R035 On 06/05/2021	Bond Future			Sell	7	0.00
R035 On 06/05/2021	Bond Future			Buy	8	0.00
R035 On 06/05/2021	Bond Future			Sell	8	0.00
R035 On 06/05/2021	Bond Future			Buy	25	0.00
R035 On 06/05/2021	Bond Future			Sell	25	0.00
R035 On 06/05/2021	Bond Future			Buy	44	0.00
R035 On 06/05/2021	Bond Future			Sell	44	0.00
R035 On 06/05/2021	Bond Future			Buy	92	0.00
R035 On 06/05/2021	Bond Future			Sell	92	0.00
R035 On 06/05/2021	Bond Future			Buy	336	0.00
R035 On 06/05/2021	Bond Future			Sell	336	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Buy	378	0.00
R035 On 06/05/2021			Sell	378	0.00
R035 On 06/05/2021			Sell	890	0.00
R035 On 06/05/2021			Buy	890	0.00
R2044 Bond Future					
2044 On 06/05/2021			Buy	26	0.00
2044 On 06/05/2021			Sell	26	0.00
2044 On 06/05/2021			Sell	26	0.00
2044 On 06/05/2021			Buy	26	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			Sell	1	0.00
R248 On 06/05/2021			Buy	1	0.00
R248 On 06/05/2021			Buy	4	0.00
R248 On 06/05/2021			Sell	4	0.00
R248 On 06/05/2021			Buy	13	0.00
R248 On 06/05/2021			Sell	13	0.00
R248 On 06/05/2021			Buy	21	0.00
R248 On 06/05/2021			Sell	21	0.00
R248 On 06/05/2021			Sell	29	0.00
R248 On 06/05/2021			Buy	29	0.00
R248 On 06/05/2021			Buy	29	0.00
R248 On 06/05/2021			Sell	29	0.00
R248 On 06/05/2021			Buy	59	0.00
R248 On 06/05/2021			Sell	59	0.00
R248 On 06/05/2021			Sell	60	0.00
R248 On 06/05/2021			Buy	60	0.00
R248 On 06/05/2021			Sell	89	0.00
R248 On 06/05/2021			Buy	89	0.00
R248 On 06/05/2021			Buy	127	0.00
R248 On 06/05/2021			Sell	127	0.00
R248 On 06/05/2021	10.20	Call	Sell	1,200	0.00
R248 On 06/05/2021	10.20	Call	Buy	1,200	0.00
R248 On 06/05/2021			Buy	1,270	0.00
R248 On 06/05/2021			Sell	1,270	0.00
R248 On 06/05/2021			Sell	1,523	0.00

R248 On 06/05/2021	Bond Future	Buy	1,523	0.00
R209 Bond Future				
R209 On 06/05/2021	Bond Future	Buy	11	0.00
R209 On 06/05/2021	Bond Future	Sell	11	0.00
R209 On 06/05/2021	Bond Future	Buy	11	0.00
R209 On 06/05/2021	Bond Future	Sell	11	0.00
R212 Bond Future				
R212 On 06/05/2021	Bond Future	Buy	2	0.00
R212 On 06/05/2021	Bond Future	Sell	2	0.00
R212 On 06/05/2021	Bond Future	Sell	2	0.00
R212 On 06/05/2021	Bond Future	Buy	2	0.00
R212 On 06/05/2021	Bond Future	Sell	4	0.00
R212 On 06/05/2021	Bond Future	Buy	4	0.00
R212 On 06/05/2021	Bond Future	Sell	5	0.00
R212 On 06/05/2021	Bond Future	Buy	5	0.00
R212 On 06/05/2021	Bond Future	Sell	20	0.00
R212 On 06/05/2021	Bond Future	Buy	20	0.00
R212 On 06/05/2021	Bond Future	Buy	29	0.00
R212 On 06/05/2021	Bond Future	Sell	29	0.00
R214 Bond Future				
R214 On 06/05/2021	Bond Future	Sell	8	0.00
R214 On 06/05/2021	Bond Future	Buy	8	0.00
R214 On 06/05/2021	Bond Future	Buy	8	0.00
R214 On 06/05/2021	Bond Future	Sell	8	0.00
Grand Total for Daily Detailed Turnover:			8,787	0.00