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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/03/2021

TO DATE : 11/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 Bond Future						
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	75	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	75	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	75	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	75	0.00
R186 On 06/05/2021	Bond Future			Sell	100	0.00
R186 On 06/05/2021	Bond Future			Buy	100	0.00
R186 On 06/05/2021	Bond Future			Buy	100	0.00
R186 On 06/05/2021	Bond Future			Sell	100	0.00
R186 On 06/05/2021	Bond Future			Sell	115	0.00
R186 On 06/05/2021	Bond Future			Buy	115	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			Buy	150	0.00

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R186 On 06/05/2021	Bond Future			Sell	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
R186 On 06/05/2021	Bond Future			Buy	150	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	160	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	160	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	160	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	160	0.00
R186 On 06/05/2021	Bond Future			Buy	180	0.00
R186 On 06/05/2021	Bond Future			Sell	180	0.00
R186 On 06/05/2021	Bond Future			Buy	180	0.00
R186 On 06/05/2021	Bond Future			Sell	180	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	275	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	275	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	275	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	275	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	480	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	480	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	480	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	480	0.00
R186 On 06/05/2021	Bond Future			Sell	676	0.00
R186 On 06/05/2021	Bond Future			Buy	676	0.00
R186 On 06/05/2021	Bond Future			Buy	791	0.00
R186 On 06/05/2021	Bond Future			Sell	791	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	4,010	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	4,010	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	4,010	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	4,010	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Buy	5,000	0.00
R186 On 06/05/2021	Bond Future	7.60	Call	Sell	5,000	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Buy	5,000	0.00
R186 On 06/05/2021	Bond Future	7.60	Put	Sell	5,000	0.00

R202 Bond Future

R202 On 06/05/2021	Bond Future			Sell	345	0.00
R202 On 06/05/2021	Bond Future			Buy	345	0.00
R202 On 06/05/2021	Bond Future			Sell	760	0.00
R202 On 06/05/2021	Bond Future			Buy	760	0.00
R202 On 06/05/2021	Bond Future			Buy	1,105	0.00
R202 On 06/05/2021	Bond Future			Sell	1,105	0.00

R2030 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Sell	3	0.00
2030 On 06/05/2021			Buy	3	0.00
2030 On 06/05/2021			Sell	3	0.00
2030 On 06/05/2021			Buy	3	0.00
2030 On 06/05/2021			Sell	8	0.00
2030 On 06/05/2021			Buy	8	0.00
2030 On 06/05/2021			Sell	51	0.00
2030 On 06/05/2021			Buy	51	0.00
2030 On 06/05/2021			Sell	57	0.00
2030 On 06/05/2021			Buy	57	0.00
2030 On 06/05/2021			Sell	98	0.00
2030 On 06/05/2021			Buy	98	0.00
2030 On 06/05/2021			Buy	210	0.00
2030 On 06/05/2021			Sell	210	0.00
2030 On 06/05/2021			Sell	220	0.00
2030 On 06/05/2021			Buy	220	0.00
2030 On 06/05/2021			Sell	370	0.00
2030 On 06/05/2021			Buy	370	0.00
2030 On 06/05/2021			Sell	2,226	0.00
2030 On 06/05/2021			Buy	2,226	0.00
2030 On 06/05/2021			Buy	2,596	0.00
2030 On 06/05/2021			Sell	2,596	0.00
R2032 Bond Future					
2032 On 06/05/2021			Buy	86	0.00
2032 On 06/05/2021			Sell	86	0.00
2032 On 06/05/2021			Sell	273	0.00
2032 On 06/05/2021			Buy	273	0.00
2032 On 06/05/2021			Sell	400	0.00
2032 On 06/05/2021			Buy	400	0.00
2032 On 06/05/2021			Sell	1,654	0.00
2032 On 06/05/2021			Buy	1,654	0.00
2032 On 06/05/2021			Buy	1,927	0.00
2032 On 06/05/2021			Sell	1,927	0.00
R2035 Bond Future					
R035 On 06/05/2021			Buy	2	0.00
R035 On 06/05/2021			Sell	2	0.00
R035 On 06/05/2021			Buy	190	0.00

R035 On 06/05/2021	Bond Future	Sell	190	0.00
R035 On 06/05/2021	Bond Future	Sell	195	0.00
R035 On 06/05/2021	Bond Future	Buy	195	0.00
R035 On 06/05/2021	Bond Future	Sell	1,157	0.00
R035 On 06/05/2021	Bond Future	Buy	1,157	0.00
R035 On 06/05/2021	Bond Future	Buy	1,352	0.00
R035 On 06/05/2021	Bond Future	Sell	1,352	0.00
R035 On 06/05/2021	Bond Future	Buy	1,637	0.00
R035 On 06/05/2021	Bond Future	Sell	1,637	0.00
R035 On 06/05/2021	Bond Future	Buy	1,637	0.00
R035 On 06/05/2021	Bond Future	Sell	1,637	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	170	0.00
2037 On 06/05/2021	Bond Future	Buy	170	0.00
2037 On 06/05/2021	Bond Future	Sell	947	0.00
2037 On 06/05/2021	Bond Future	Buy	947	0.00
2037 On 06/05/2021	Bond Future	Sell	1,117	0.00
2037 On 06/05/2021	Bond Future	Buy	1,117	0.00

R2040 Bond Future

2040 On 06/05/2021	Bond Future	Buy	24	0.00
2040 On 06/05/2021	Bond Future	Sell	24	0.00
2040 On 06/05/2021	Bond Future	Buy	29	0.00
2040 On 06/05/2021	Bond Future	Sell	29	0.00
2040 On 06/05/2021	Bond Future	Buy	34	0.00
2040 On 06/05/2021	Bond Future	Sell	34	0.00
2040 On 06/05/2021	Bond Future	Buy	50	0.00
2040 On 06/05/2021	Bond Future	Sell	50	0.00
2040 On 06/05/2021	Bond Future	Buy	71	0.00
2040 On 06/05/2021	Bond Future	Sell	71	0.00
2040 On 06/05/2021	Bond Future	Sell	80	0.00
2040 On 06/05/2021	Bond Future	Buy	80	0.00
2040 On 06/05/2021	Bond Future	Sell	208	0.00
2040 On 06/05/2021	Bond Future	Buy	208	0.00
2040 On 06/05/2021	Bond Future	Sell	439	0.00
2040 On 06/05/2021	Bond Future	Buy	439	0.00
2040 On 06/05/2021	Bond Future	Buy	519	0.00
2040 On 06/05/2021	Bond Future	Sell	519	0.00

Grand Total for Daily Detailed Turnover:

44,992 0.00