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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/03/2021

TO DATE : 12/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Sell	15	0.00
R186 On 06/05/2021	Bond Future		Buy	15	0.00
R186 On 06/05/2021	Bond Future		Buy	34	0.00
R186 On 06/05/2021	Bond Future		Sell	34	0.00
R186 On 06/05/2021	Bond Future		Sell	250	0.00
R186 On 06/05/2021	Bond Future		Buy	250	0.00
R186 On 06/05/2021	Bond Future		Buy	250	0.00
R186 On 06/05/2021	Bond Future		Sell	250	0.00
R186 On 06/05/2021	Bond Future		Buy	250	0.00
R186 On 06/05/2021	Bond Future		Sell	250	0.00
R2030 Bond Future					
2030 On 06/05/2021	Bond Future		Buy	2	0.00

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2030 On 06/05/2021	Bond Future			Sell	2	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	5	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	5	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	5	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	5	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	5	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	5	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	19	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	19	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	19	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	19	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	19	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	19	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	29	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	29	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	29	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	29	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	29	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	29	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	31	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	31	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	31	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	31	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	31	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	31	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	57	0.00
2030 On 06/05/2021	Bond Future			Sell	57	0.00
2030 On 06/05/2021	Bond Future			Buy	90	0.00
2030 On 06/05/2021	Bond Future			Sell	90	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	175	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	175	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	175	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	175	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	175	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	175	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Buy	191	0.00
2030 On 05/08/2021	Bond Future	8.83	Call	Sell	191	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Buy	191	0.00
2030 On 05/08/2021	Bond Future	10.15	Put	Sell	191	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	191	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	191	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Buy	202	0.00
2030 On 06/05/2021			Sell	202	0.00
2030 On 05/08/2021	8.83	Call	Sell	445	0.00
2030 On 05/08/2021	8.83	Call	Buy	445	0.00
2030 On 05/08/2021	10.15	Put	Sell	445	0.00
2030 On 05/08/2021	10.15	Put	Buy	445	0.00
2030 On 05/08/2021	9.75	Put	Buy	445	0.00
2030 On 05/08/2021	9.75	Put	Sell	445	0.00
2030 On 05/08/2021	8.83	Call	Buy	450	0.00
2030 On 05/08/2021	8.83	Call	Sell	450	0.00
2030 On 05/08/2021	10.15	Put	Buy	450	0.00
2030 On 05/08/2021	10.15	Put	Sell	450	0.00
2030 On 05/08/2021	9.75	Put	Buy	450	0.00
2030 On 05/08/2021	9.75	Put	Sell	450	0.00
R2037 Bond Future					
2037 On 06/05/2021			Sell	17	0.00
2037 On 06/05/2021			Buy	17	0.00
2037 On 06/05/2021			Sell	22	0.00
2037 On 06/05/2021			Buy	22	0.00
2037 On 06/05/2021			Sell	22	0.00
2037 On 06/05/2021			Buy	22	0.00
2037 On 06/05/2021			Sell	105	0.00
2037 On 06/05/2021			Buy	105	0.00
2037 On 06/05/2021			Buy	176	0.00
2037 On 06/05/2021			Sell	176	0.00
2037 On 06/05/2021			Buy	189	0.00
2037 On 06/05/2021			Sell	189	0.00
2037 On 06/05/2021			Buy	557	0.00
2037 On 06/05/2021			Sell	557	0.00
2037 On 06/05/2021			Sell	624	0.00
2037 On 06/05/2021			Buy	624	0.00
R2040 Bond Future					
2040 On 06/05/2021			Buy	7	0.00
2040 On 06/05/2021			Sell	7	0.00
2040 On 06/05/2021			Sell	7	0.00
2040 On 06/05/2021			Buy	7	0.00

R213 Bond Future

R213 On 06/05/2021	Bond Future	Buy	52	0.00
R213 On 06/05/2021	Bond Future	Sell	52	0.00
R213 On 06/05/2021	Bond Future	Sell	52	0.00
R213 On 06/05/2021	Bond Future	Buy	52	0.00

Grand Total for Daily Detailed Turnover:**7,068****0.00**