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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/03/2021

TO DATE : 17/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	300	0.00
2025 On 06/05/2021	Bond Future		Sell	300	0.00
2025 On 06/05/2021	Bond Future		Buy	300	0.00
2025 On 06/05/2021	Bond Future		Sell	300	0.00
I2033 Bond Future					
2033 On 06/05/2021	Bond Future		Buy	140	0.00
2033 On 06/05/2021	Bond Future		Sell	140	0.00
2033 On 06/05/2021	Bond Future		Sell	140	0.00
2033 On 06/05/2021	Bond Future		Buy	140	0.00
I2038 Bond Future					
2038 On 06/05/2021	Bond Future		Buy	180	0.00

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2038 On 06/05/2021	Bond Future	Sell	180	0.00
2038 On 06/05/2021	Bond Future	Sell	180	0.00
2038 On 06/05/2021	Bond Future	Buy	180	0.00
New Inflation Linked Index				
IGOV On 06/05/2021	Index Future	Buy	3	0.00
IGOV On 06/05/2021	Index Future	Sell	3	0.00
R186 Bond Future				
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
R197 Bond Future				
R197 On 06/05/2021	Bond Future	Sell	10	0.00
R197 On 06/05/2021	Bond Future	Buy	10	0.00
R197 On 06/05/2021	Bond Future	Sell	20	0.00
R197 On 06/05/2021	Bond Future	Buy	20	0.00
R197 On 06/05/2021	Bond Future	Sell	20	0.00
R197 On 06/05/2021	Bond Future	Buy	20	0.00
R197 On 06/05/2021	Bond Future	Sell	650	0.00
R197 On 06/05/2021	Bond Future	Buy	650	0.00
R197 On 06/05/2021	Bond Future	Buy	700	0.00
R197 On 06/05/2021	Bond Future	Sell	700	0.00
R197 On 06/05/2021	Bond Future	Sell	700	0.00
R197 On 06/05/2021	Bond Future	Buy	700	0.00
R2030 Bond Future				
2030 On 06/05/2021	Bond Future	Buy	2	0.00
2030 On 06/05/2021	Bond Future	Sell	2	0.00
R2032 Bond Future				
2032 On 06/05/2021	Bond Future	Buy	8	0.00
2032 On 06/05/2021	Bond Future	Sell	8	0.00
2032 On 06/05/2021	Bond Future	Buy	22	0.00
2032 On 06/05/2021	Bond Future	Sell	22	0.00
2032 On 06/05/2021	Bond Future	Buy	34	0.00
2032 On 06/05/2021	Bond Future	Sell	34	0.00
2032 On 06/05/2021	Bond Future	Buy	51	0.00
2032 On 06/05/2021	Bond Future	Sell	51	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/05/2021			Buy	64	0.00
2032 On 06/05/2021			Sell	64	0.00
2032 On 06/05/2021			Buy	65	0.00
2032 On 06/05/2021			Sell	65	0.00
2032 On 06/05/2021			Buy	99	0.00
2032 On 06/05/2021			Sell	99	0.00
2032 On 06/05/2021			Buy	132	0.00
2032 On 06/05/2021			Sell	132	0.00
2032 On 06/05/2021			Buy	205	0.00
2032 On 06/05/2021			Sell	205	0.00
2032 On 06/05/2021			Buy	412	0.00
2032 On 06/05/2021			Sell	412	0.00
2032 On 06/05/2021			Buy	547	0.00
2032 On 06/05/2021			Sell	547	0.00
2032 On 06/05/2021			Sell	1,639	0.00
2032 On 06/05/2021			Buy	1,639	0.00
2032 On 06/05/2021			Sell	2,935	0.00
2032 On 06/05/2021			Buy	2,935	0.00
2032 On 06/05/2021			Sell	2,935	0.00
2032 On 06/05/2021			Buy	2,935	0.00
R2035 Bond Future					
R035 On 06/05/2021			Buy	4	0.00
R035 On 06/05/2021			Sell	4	0.00
R035 On 06/05/2021			Buy	6	0.00
R035 On 06/05/2021			Sell	6	0.00
R035 On 06/05/2021			Buy	7	0.00
R035 On 06/05/2021			Sell	7	0.00
R035 On 06/05/2021			Buy	9	0.00
R035 On 06/05/2021			Sell	9	0.00
R035 On 06/05/2021			Buy	10	0.00
R035 On 06/05/2021			Sell	10	0.00
R035 On 06/05/2021			Buy	10	0.00
R035 On 06/05/2021			Sell	10	0.00
R035 On 06/05/2021			Buy	13	0.00
R035 On 06/05/2021			Sell	13	0.00
R035 On 06/05/2021			Buy	14	0.00
R035 On 06/05/2021			Sell	14	0.00
R035 On 06/05/2021			Buy	14	0.00

R035 On 06/05/2021	Bond Future	Sell	14	0.00
R035 On 06/05/2021	Bond Future	Buy	15	0.00
R035 On 06/05/2021	Bond Future	Sell	15	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	22	0.00
R035 On 06/05/2021	Bond Future	Sell	22	0.00
R035 On 06/05/2021	Bond Future	Buy	24	0.00
R035 On 06/05/2021	Bond Future	Sell	24	0.00
R035 On 06/05/2021	Bond Future	Buy	33	0.00
R035 On 06/05/2021	Bond Future	Sell	33	0.00
R035 On 06/05/2021	Bond Future	Buy	35	0.00
R035 On 06/05/2021	Bond Future	Sell	35	0.00
R035 On 06/05/2021	Bond Future	Buy	48	0.00
R035 On 06/05/2021	Bond Future	Sell	48	0.00
R035 On 06/05/2021	Bond Future	Buy	132	0.00
R035 On 06/05/2021	Bond Future	Sell	132	0.00
R035 On 06/05/2021	Bond Future	Buy	171	0.00
R035 On 06/05/2021	Bond Future	Sell	171	0.00
R035 On 06/05/2021	Bond Future	Buy	192	0.00
R035 On 06/05/2021	Bond Future	Sell	192	0.00
R035 On 06/05/2021	Bond Future	Buy	249	0.00
R035 On 06/05/2021	Bond Future	Sell	249	0.00
R035 On 06/05/2021	Bond Future	Sell	419	0.00
R035 On 06/05/2021	Bond Future	Buy	419	0.00
R035 On 06/05/2021	Bond Future	Buy	610	0.00
R035 On 06/05/2021	Bond Future	Sell	610	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Buy	10	0.00
2037 On 06/05/2021	Bond Future	Sell	10	0.00
2037 On 06/05/2021	Bond Future	Buy	11	0.00
2037 On 06/05/2021	Bond Future	Sell	11	0.00
2037 On 06/05/2021	Bond Future	Buy	26	0.00
2037 On 06/05/2021	Bond Future	Sell	26	0.00
2037 On 06/05/2021	Bond Future	Buy	69	0.00
2037 On 06/05/2021	Bond Future	Sell	69	0.00
2037 On 06/05/2021	Bond Future	Buy	94	0.00
2037 On 06/05/2021	Bond Future	Sell	94	0.00
2037 On 06/05/2021	Bond Future	Buy	206	0.00
2037 On 06/05/2021	Bond Future	Sell	206	0.00
2037 On 06/05/2021	Bond Future	Buy	482	0.00
2037 On 06/05/2021	Bond Future	Sell	482	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/05/2021			Buy	898	0.00
2037 On 06/05/2021			Sell	898	0.00
R2044 Bond Future					
2044 On 06/05/2021			Sell	20	0.00
2044 On 06/05/2021			Buy	20	0.00
2044 On 06/05/2021			Buy	20	0.00
2044 On 06/05/2021			Sell	20	0.00
R2048 Bond Future					
R248 On 06/05/2021			Buy	6	0.00
R248 On 06/05/2021			Sell	6	0.00
R248 On 06/05/2021			Sell	22	0.00
R248 On 06/05/2021			Buy	22	0.00
R209 Bond Future					
R209 On 06/05/2021			Buy	10	0.00
R209 On 06/05/2021			Sell	10	0.00
R209 On 04/11/2021			Sell	35	0.00
R209 On 04/11/2021			Buy	35	0.00
R209 On 06/05/2021			Buy	45	0.00
R209 On 06/05/2021			Sell	45	0.00
R209 On 04/11/2021			Sell	45	0.00
R209 On 04/11/2021			Buy	45	0.00
R209 On 06/05/2021	9.75	Call	Sell	50	0.00
R209 On 06/05/2021	9.75	Call	Buy	50	0.00
R209 On 04/11/2021	9.50	Call	Buy	50	0.00
R209 On 04/11/2021	9.50	Call	Sell	50	0.00
R209 On 06/05/2021	12.25	Put	Sell	50	0.00
R209 On 06/05/2021	12.25	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Buy	50	0.00
R209 On 04/11/2021	12.00	Put	Sell	50	0.00
R209 On 06/05/2021	10.60	Put	Buy	50	0.00
R209 On 06/05/2021	10.60	Put	Sell	50	0.00
R209 On 04/11/2021	10.50	Put	Sell	50	0.00
R209 On 04/11/2021	10.50	Put	Buy	50	0.00
R209 On 04/11/2021			Sell	80	0.00
R209 On 04/11/2021			Buy	80	0.00

R209 On 06/05/2021	Bond Future	9.75	Call	Sell	100	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	100	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	100	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	100	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	100	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future			Buy	150	0.00
R209 On 06/05/2021	Bond Future			Sell	150	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	200	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	200	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	200	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	200	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	200	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	200	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	200	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	200	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	200	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	200	0.00
R209 On 04/11/2021	Bond Future			Sell	300	0.00
R209 On 04/11/2021	Bond Future			Buy	300	0.00
R209 On 06/05/2021	Bond Future			Buy	375	0.00
R209 On 06/05/2021	Bond Future			Sell	375	0.00
R209 On 04/11/2021	Bond Future			Sell	460	0.00
R209 On 04/11/2021	Bond Future			Buy	460	0.00
R209 On 04/11/2021	Bond Future			Sell	460	0.00
R209 On 04/11/2021	Bond Future			Buy	460	0.00
R209 On 06/05/2021	Bond Future			Buy	580	0.00
R209 On 06/05/2021	Bond Future			Sell	580	0.00
R209 On 06/05/2021	Bond Future			Sell	580	0.00
R209 On 06/05/2021	Bond Future			Buy	580	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	650	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	650	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	650	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	650	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	650	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	650	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	650	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	650	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	650	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	650	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	650	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.50	Put	Sell	1,000	0.00
R212 Bond Future						
R212 On 06/05/2021	Bond Future			Buy	47	0.00
R212 On 06/05/2021	Bond Future			Sell	47	0.00
R212 On 06/05/2021	Bond Future			Sell	47	0.00
R212 On 06/05/2021	Bond Future			Buy	47	0.00

Grand Total for Daily Detailed Turnover:

38,379

0.00