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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/03/2021

TO DATE : 24/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	170	0.00
2025 On 06/05/2021	Bond Future		Sell	170	0.00
2025 On 06/05/2021	Bond Future		Sell	170	0.00
2025 On 06/05/2021	Bond Future		Buy	170	0.00
2025 On 06/05/2021	Bond Future		Buy	170	0.00
2025 On 06/05/2021	Bond Future		Sell	170	0.00
I2033 Bond Future					
2033 On 06/05/2021	Bond Future		Sell	100	0.00
2033 On 06/05/2021	Bond Future		Buy	100	0.00
2033 On 06/05/2021	Bond Future		Buy	100	0.00
2033 On 06/05/2021	Bond Future		Sell	100	0.00
2033 On 06/05/2021	Bond Future		Sell	100	0.00

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2033 On 06/05/2021	Bond Future	Buy	100	0.00
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R186 Bond Future

R186 On 06/05/2021	Bond Future	Sell	62	0.00
R186 On 06/05/2021	Bond Future	Buy	62	0.00
R186 On 06/05/2021	Bond Future	Sell	92	0.00
R186 On 06/05/2021	Bond Future	Buy	92	0.00
R186 On 06/05/2021	Bond Future	Buy	154	0.00
R186 On 06/05/2021	Bond Future	Sell	154	0.00
R186 On 06/05/2021	Bond Future	Sell	195	0.00
R186 On 06/05/2021	Bond Future	Buy	195	0.00
R186 On 06/05/2021	Bond Future	Buy	195	0.00
R186 On 06/05/2021	Bond Future	Sell	195	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	13	0.00
2030 On 06/05/2021	Bond Future	Buy	13	0.00
2030 On 06/05/2021	Bond Future	Sell	19	0.00
2030 On 06/05/2021	Bond Future	Buy	19	0.00
2030 On 06/05/2021	Bond Future	Sell	29	0.00
2030 On 06/05/2021	Bond Future	Buy	29	0.00
2030 On 06/05/2021	Bond Future	Sell	45	0.00
2030 On 06/05/2021	Bond Future	Buy	45	0.00
2030 On 06/05/2021	Bond Future	Sell	110	0.00
2030 On 06/05/2021	Bond Future	Buy	110	0.00
2030 On 06/05/2021	Bond Future	Sell	115	0.00
2030 On 06/05/2021	Bond Future	Buy	115	0.00
2030 On 06/05/2021	Bond Future	Sell	190	0.00
2030 On 06/05/2021	Bond Future	Buy	190	0.00
2030 On 06/05/2021	Bond Future	Sell	313	0.00
2030 On 06/05/2021	Bond Future	Buy	313	0.00
2030 On 06/05/2021	Bond Future	Buy	834	0.00
2030 On 06/05/2021	Bond Future	Sell	834	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	Sell	1	0.00
2032 On 06/05/2021	Bond Future	Buy	1	0.00
2032 On 06/05/2021	Bond Future	Sell	5	0.00
2032 On 06/05/2021	Bond Future	Buy	5	0.00
2032 On 06/05/2021	Bond Future	Sell	5	0.00
2032 On 06/05/2021	Bond Future	Buy	5	0.00
2032 On 06/05/2021	Bond Future	Sell	13	0.00
2032 On 06/05/2021	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/05/2021			Buy	24	0.00
2032 On 06/05/2021			Sell	24	0.00
R2035 Bond Future					
R035 On 06/05/2021			Sell	1	0.00
R035 On 06/05/2021			Buy	1	0.00
R035 On 06/05/2021			Sell	5	0.00
R035 On 06/05/2021			Buy	5	0.00
R035 On 06/05/2021			Sell	5	0.00
R035 On 06/05/2021			Buy	5	0.00
R035 On 06/05/2021			Sell	24	0.00
R035 On 06/05/2021			Buy	24	0.00
R035 On 06/05/2021			Buy	35	0.00
R035 On 06/05/2021			Sell	35	0.00
R2037 Bond Future					
2037 On 06/05/2021			Sell	1	0.00
2037 On 06/05/2021			Buy	1	0.00
2037 On 06/05/2021			Sell	1	0.00
2037 On 06/05/2021			Buy	1	0.00
2037 On 06/05/2021			Buy	7	0.00
2037 On 06/05/2021			Sell	7	0.00
2037 On 06/05/2021			Buy	7	0.00
2037 On 06/05/2021			Sell	7	0.00
2037 On 06/05/2021			Sell	45	0.00
2037 On 06/05/2021			Buy	45	0.00
2037 On 06/05/2021			Buy	60	0.00
2037 On 06/05/2021			Sell	60	0.00
R2040 Bond Future					
2040 On 06/05/2021			Sell	4	0.00
2040 On 06/05/2021			Buy	4	0.00
2040 On 06/05/2021			Sell	6	0.00
2040 On 06/05/2021			Buy	6	0.00
2040 On 06/05/2021			Sell	31	0.00
2040 On 06/05/2021			Buy	31	0.00
2040 On 06/05/2021			Buy	41	0.00
2040 On 06/05/2021			Sell	41	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future			Sell	1	0.00
2044 On 06/05/2021	Bond Future			Buy	1	0.00
2044 On 06/05/2021	Bond Future			Sell	6	0.00
2044 On 06/05/2021	Bond Future			Buy	6	0.00
2044 On 06/05/2021	Bond Future			Sell	6	0.00
2044 On 06/05/2021	Bond Future			Buy	6	0.00
2044 On 06/05/2021	Bond Future			Sell	42	0.00
2044 On 06/05/2021	Bond Future			Buy	42	0.00
2044 On 06/05/2021	Bond Future			Buy	55	0.00
2044 On 06/05/2021	Bond Future			Sell	55	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future			Sell	1	0.00
R248 On 06/05/2021	Bond Future			Buy	1	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	3	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	3	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	3	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	3	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	4	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	4	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	4	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	4	0.00
R248 On 06/05/2021	Bond Future			Sell	6	0.00
R248 On 06/05/2021	Bond Future			Buy	6	0.00
R248 On 06/05/2021	Bond Future			Sell	8	0.00
R248 On 06/05/2021	Bond Future			Buy	8	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	10	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	10	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	10	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	10	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	13	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	13	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	13	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	13	0.00
R248 On 06/05/2021	Bond Future			Buy	22	0.00
R248 On 06/05/2021	Bond Future			Sell	22	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	31	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	31	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	31	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	31	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	40	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	40	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	40	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	40	0.00
R248 On 06/05/2021	Bond Future			Sell	46	0.00
R248 On 06/05/2021	Bond Future			Buy	46	0.00
R248 On 06/05/2021	Bond Future			Buy	61	0.00
R248 On 06/05/2021	Bond Future			Sell	61	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	147	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	147	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	147	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	147	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	156	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	156	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	156	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	156	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	202	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	202	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	653	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	653	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	653	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	653	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	850	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	850	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	1,000	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	1,000	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	1,000	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	1,000	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Sell	1,300	0.00
R248 On 05/08/2021	Bond Future	10.60	Call	Buy	1,300	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Buy	1,300	0.00
R248 On 05/08/2021	Bond Future	10.00	Call	Sell	1,300	0.00

