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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2021

TO DATE : 31/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Sell	11	0.00
GOVI On 06/05/2021	GOVI		Buy	11	0.00
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Buy	5	0.00
2025 On 06/05/2021	Bond Future		Sell	5	0.00
2025 On 06/05/2021	Bond Future		Sell	5	0.00
2025 On 06/05/2021	Bond Future		Buy	5	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Buy	2	0.00
R186 On 06/05/2021	Bond Future		Sell	2	0.00
R186 On 06/05/2021	Bond Future		Sell	5	0.00

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R186 On 06/05/2021	Bond Future	Buy	5	0.00
R186 On 06/05/2021	Bond Future	Sell	7	0.00
R186 On 06/05/2021	Bond Future	Buy	7	0.00
R186 On 06/05/2021	Bond Future	Buy	12	0.00
R186 On 06/05/2021	Bond Future	Sell	12	0.00
R186 On 06/05/2021	Bond Future	Buy	121	0.00
R186 On 06/05/2021	Bond Future	Sell	121	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	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

R197 Bond Future

R197 On 06/05/2021	Bond Future	Buy	3	0.00
R197 On 06/05/2021	Bond Future	Sell	3	0.00
R197 On 06/05/2021	Bond Future	Sell	3	0.00
R197 On 06/05/2021	Bond Future	Buy	3	0.00

R202 Bond Future

R202 On 06/05/2021	Bond Future	Buy	22	0.00
R202 On 06/05/2021	Bond Future	Sell	22	0.00
R202 On 06/05/2021	Bond Future	Sell	22	0.00
R202 On 06/05/2021	Bond Future	Buy	22	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	11	0.00
2030 On 06/05/2021	Bond Future	Buy	11	0.00
2030 On 06/05/2021	Bond Future	Sell	12	0.00
2030 On 06/05/2021	Bond Future	Buy	12	0.00
2030 On 06/05/2021	Bond Future	Sell	23	0.00
2030 On 06/05/2021	Bond Future	Buy	23	0.00
2030 On 06/05/2021	Bond Future	Buy	56	0.00
2030 On 06/05/2021	Bond Future	Sell	56	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	Sell	9	0.00
2032 On 06/05/2021	Bond Future	Buy	9	0.00
2032 On 06/05/2021	Bond Future	Buy	9	0.00
2032 On 06/05/2021	Bond Future	Sell	9	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/05/2021			Buy	10	0.00
R035 On 06/05/2021			Sell	10	0.00
R035 On 06/05/2021			Sell	10	0.00
R035 On 06/05/2021			Buy	10	0.00
R2037 Bond Future					
2037 On 06/05/2021			Sell	11	0.00
2037 On 06/05/2021			Buy	11	0.00
2037 On 06/05/2021			Sell	14	0.00
2037 On 06/05/2021			Buy	14	0.00
2037 On 06/05/2021			Sell	21	0.00
2037 On 06/05/2021			Buy	21	0.00
2037 On 06/05/2021			Buy	27	0.00
2037 On 06/05/2021			Sell	27	0.00
2037 On 04/11/2021	11.49	Call	Sell	84	0.00
2037 On 04/11/2021	11.49	Call	Buy	84	0.00
2037 On 04/11/2021	12.30	Put	Buy	84	0.00
2037 On 04/11/2021	12.30	Put	Sell	84	0.00
2037 On 06/05/2021			Sell	101	0.00
2037 On 06/05/2021			Buy	101	0.00
2037 On 04/11/2021	11.49	Call	Sell	107	0.00
2037 On 04/11/2021	11.49	Call	Buy	107	0.00
2037 On 04/11/2021	12.30	Put	Buy	107	0.00
2037 On 04/11/2021	12.30	Put	Sell	107	0.00
2037 On 06/05/2021			Sell	174	0.00
2037 On 06/05/2021			Buy	174	0.00
2037 On 04/11/2021	11.49	Call	Sell	600	0.00
2037 On 04/11/2021	11.49	Call	Buy	600	0.00
2037 On 04/11/2021	11.49	Call	Buy	600	0.00
2037 On 04/11/2021	11.49	Call	Sell	600	0.00
2037 On 04/11/2021	12.30	Put	Buy	600	0.00
2037 On 04/11/2021	12.30	Put	Sell	600	0.00
2037 On 04/11/2021	12.30	Put	Sell	600	0.00
2037 On 04/11/2021	12.30	Put	Buy	600	0.00
R2040 Bond Future					
2040 On 06/05/2021			Sell	60	0.00
2040 On 06/05/2021			Buy	60	0.00
2040 On 06/05/2021			Sell	160	0.00

2040 On 06/05/2021	Bond Future			Buy	160	0.00
2040 On 06/05/2021	Bond Future			Buy	220	0.00
2040 On 06/05/2021	Bond Future			Sell	220	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	10.90	Call	Buy	3	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	3	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	3	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	3	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	4	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	4	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	4	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	4	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	10	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	10	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	10	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	10	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	12	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	12	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	12	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	12	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	31	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	31	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	31	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	31	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	36	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	36	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	36	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	36	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	146	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	146	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	146	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	146	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	162	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	162	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	162	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	162	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	170	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	170	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	170	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	170	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	188	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	188	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	188	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	188	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	678	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	678	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	678	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	678	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	790	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	790	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	790	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	790	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Buy	1,030	0.00
R248 On 06/05/2021	Bond Future	10.90	Call	Sell	1,030	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Sell	1,030	0.00
R248 On 06/05/2021	Bond Future	11.40	Call	Buy	1,030	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Buy	1,200	0.00
R248 On 06/05/2021	Bond Future	10.80	Call	Sell	1,200	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Buy	1,200	0.00
R248 On 06/05/2021	Bond Future	10.20	Call	Sell	1,200	0.00
R209 Bond Future						
R209 On 06/05/2021	Bond Future			Buy	2	0.00
R209 On 06/05/2021	Bond Future			Sell	2	0.00
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	31	0.00
R209 On 06/05/2021	Bond Future			Sell	31	0.00
R209 On 06/05/2021	Bond Future			Sell	31	0.00
R209 On 06/05/2021	Bond Future			Buy	31	0.00
R209 On 06/05/2021	Bond Future			Buy	50	0.00
R209 On 06/05/2021	Bond Future			Sell	50	0.00
R209 On 06/05/2021	Bond Future			Buy	212	0.00
R209 On 06/05/2021	Bond Future			Sell	212	0.00
R209 On 06/05/2021	Bond Future			Buy	275	0.00
R209 On 06/05/2021	Bond Future			Sell	275	0.00
R209 On 06/05/2021	Bond Future			Sell	306	0.00
R209 On 06/05/2021	Bond Future			Buy	306	0.00
R214 Bond Future						
R214 On 06/05/2021	Bond Future			Sell	33	0.00

R214 On 06/05/2021	Bond Future	Buy	33	0.00
R214 On 06/05/2021	Bond Future	Buy	33	0.00
R214 On 06/05/2021	Bond Future	Sell	33	0.00

Grand Total for Daily Detailed Turnover: **14,282** **0.00**