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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/06/2021

TO DATE : 07/06/2021

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### I2025 Bond Future

2025 On 05/08/2021	Bond Future		Buy	20	0.00
2025 On 05/08/2021	Bond Future		Sell	20	0.00
2025 On 05/08/2021	Bond Future		Buy	123	0.00
2025 On 05/08/2021	Bond Future		Sell	123	0.00
2025 On 05/08/2021	Bond Future		Sell	143	0.00
2025 On 05/08/2021	Bond Future		Buy	143	0.00
2025 On 05/08/2021	Bond Future		Sell	143	0.00
2025 On 05/08/2021	Bond Future		Buy	143	0.00

#### I2033 Bond Future

2033 On 05/08/2021	Bond Future		Buy	570	0.00
2033 On 05/08/2021	Bond Future		Sell	570	0.00
2033 On 05/08/2021	Bond Future		Buy	570	0.00

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2033 On 05/08/2021	Bond Future			Sell	570	0.00
<b>I2050 Bond Future</b>						
2050 On 05/08/2021	Bond Future			Sell	150	0.00
2050 On 05/08/2021	Bond Future			Buy	150	0.00
2050 On 05/08/2021	Bond Future			Buy	150	0.00
2050 On 05/08/2021	Bond Future			Sell	150	0.00
<b>R186 Bond Future</b>						
R186 On 05/08/2021	Bond Future			Sell	1,533	0.00
R186 On 05/08/2021	Bond Future			Buy	1,533	0.00
R186 On 05/08/2021	Bond Future			Buy	1,533	0.00
R186 On 05/08/2021	Bond Future			Sell	1,533	0.00
<b>R2030 Bond Future</b>						
2030 On 05/08/2021	Bond Future			Sell	11	0.00
2030 On 05/08/2021	Bond Future			Buy	11	0.00
2030 On 05/08/2021	Bond Future			Sell	22	0.00
2030 On 05/08/2021	Bond Future			Buy	22	0.00
2030 On 05/08/2021	Bond Future			Sell	22	0.00
2030 On 05/08/2021	Bond Future			Buy	22	0.00
2030 On 05/08/2021	Bond Future			Sell	36	0.00
2030 On 05/08/2021	Bond Future			Buy	36	0.00
2030 On 05/08/2021	Bond Future			Sell	50	0.00
2030 On 05/08/2021	Bond Future			Buy	50	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Buy	56	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Sell	56	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Buy	71	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Sell	71	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Sell	77	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Buy	77	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Buy	77	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Sell	77	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Sell	105	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Buy	105	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Sell	109	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Buy	109	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Buy	118	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Sell	118	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Buy	165	0.00
2030 On 05/08/2021	Bond Future	9.50		Put Sell	165	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Sell	174	0.00
2030 On 05/08/2021	Bond Future	9.15		Put Buy	174	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/08/2021	Bond Future	9.15	Put	Sell	243	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Buy	243	0.00
2030 On 05/08/2021	Bond Future			Sell	533	0.00
2030 On 05/08/2021	Bond Future			Buy	533	0.00
2030 On 05/08/2021	Bond Future			Sell	876	0.00
2030 On 05/08/2021	Bond Future			Buy	876	0.00
2030 On 05/08/2021	Bond Future			Sell	1,550	0.00
2030 On 05/08/2021	Bond Future			Buy	1,550	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Buy	1,759	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Sell	1,759	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Sell	2,582	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Buy	2,582	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Buy	2,754	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Sell	2,754	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Sell	4,210	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Buy	4,210	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Buy	5,000	0.00
2030 On 05/08/2021	Bond Future	9.50	Put	Sell	5,000	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Sell	7,500	0.00
2030 On 05/08/2021	Bond Future	9.15	Put	Buy	7,500	0.00
<b>R2035 Bond Future</b>						
R035 On 05/08/2021	Bond Future			Sell	25	0.00
R035 On 05/08/2021	Bond Future			Buy	25	0.00
R035 On 05/08/2021	Bond Future			Sell	25	0.00
R035 On 05/08/2021	Bond Future			Buy	25	0.00
<b>R2044 Bond Future</b>						
2044 On 05/08/2021	Bond Future			Buy	10	0.00
2044 On 05/08/2021	Bond Future			Sell	10	0.00
2044 On 05/08/2021	Bond Future			Buy	150	0.00
2044 On 05/08/2021	Bond Future			Sell	150	0.00
2044 On 05/08/2021	Bond Future			Sell	160	0.00
2044 On 05/08/2021	Bond Future			Buy	160	0.00
2044 On 05/08/2021	Bond Future			Sell	200	0.00
2044 On 05/08/2021	Bond Future			Buy	200	0.00
<b>R2048 Bond Future</b>						

R248 On 05/08/2021	Bond Future	11.20	Call	Buy	3	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	3	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	3	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	3	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	10	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	10	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	10	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	10	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	31	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	31	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	31	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	31	0.00
R248 On 05/08/2021	Bond Future			Buy	50	0.00
R248 On 05/08/2021	Bond Future			Sell	50	0.00
R248 On 05/08/2021	Bond Future			Sell	50	0.00
R248 On 05/08/2021	Bond Future			Buy	50	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	147	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	147	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	147	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	147	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	156	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	156	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	156	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	156	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	653	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	653	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Sell	653	0.00
R248 On 05/08/2021	Bond Future	10.50	Call	Buy	653	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Sell	1,000	0.00
R248 On 05/08/2021	Bond Future	11.20	Call	Buy	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 04/11/2021	Bond Future	10.30	Call	Sell	1,200	0.00
R248 On 04/11/2021	Bond Future	10.30	Call	Buy	1,200	0.00
R248 On 04/11/2021	Bond Future	9.60	Call	Buy	1,200	0.00
R248 On 04/11/2021	Bond Future	9.60	Call	Sell	1,200	0.00

**Grand Total for Daily Detailed Turnover:**

**40,105**

**0.00**