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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2021

TO DATE : 29/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 06/05/2021	Bond Future		Buy	77	0.00
2029 On 06/05/2021	Bond Future		Sell	77	0.00
I2033 Bond Future					
2033 On 06/05/2021	Bond Future		Sell	280	0.00
2033 On 06/05/2021	Bond Future		Buy	280	0.00
2033 On 06/05/2021	Bond Future		Sell	280	0.00
2033 On 06/05/2021	Bond Future		Buy	280	0.00
I2046 Bond Future					
2046 On 06/05/2021	Bond Future		Sell	80	0.00
2046 On 06/05/2021	Bond Future		Buy	80	0.00
2046 On 06/05/2021	Bond Future		Sell	80	0.00

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2046 On 06/05/2021	Bond Future	Buy	80	0.00
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I2050 Bond Future

2050 On 06/05/2021	Bond Future	Buy	90	0.00
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2050 On 06/05/2021	Bond Future	Sell	90	0.00
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2050 On 06/05/2021	Bond Future	Sell	90	0.00
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2050 On 06/05/2021	Bond Future	Buy	90	0.00
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R202 Bond Future

R202 On 06/05/2021	Bond Future	Buy	36	0.00
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R202 On 06/05/2021	Bond Future	Sell	36	0.00
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R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	14	0.00
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2030 On 06/05/2021	Bond Future	Buy	14	0.00
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2030 On 06/05/2021	Bond Future	Sell	37	0.00
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2030 On 06/05/2021	Bond Future	Buy	37	0.00
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2030 On 06/05/2021	Bond Future	Buy	51	0.00
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2030 On 06/05/2021	Bond Future	Sell	51	0.00
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2030 On 06/05/2021	Bond Future	Buy	152	0.00
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2030 On 06/05/2021	Bond Future	Sell	152	0.00
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R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	34	0.00
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2037 On 06/05/2021	Bond Future	Buy	34	0.00
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2037 On 06/05/2021	Bond Future	Sell	100	0.00
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2037 On 06/05/2021	Bond Future	Buy	100	0.00
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2037 On 06/05/2021	Bond Future	Sell	134	0.00
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2037 On 06/05/2021	Bond Future	Buy	134	0.00
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R2040 Bond Future

2040 On 06/05/2021	Bond Future	Buy	2	0.00
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2040 On 06/05/2021	Bond Future	Sell	2	0.00
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2040 On 06/05/2021	Bond Future	Buy	4	0.00
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2040 On 06/05/2021	Bond Future	Sell	4	0.00
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2040 On 06/05/2021	Bond Future	Sell	6	0.00
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2040 On 06/05/2021	Bond Future	Buy	6	0.00
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2040 On 06/05/2021	Bond Future	Buy	95	0.00
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2040 On 06/05/2021	Bond Future	Sell	95	0.00
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R209 Bond Future

R209 On 06/05/2021	Bond Future	Buy	2	0.00
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R209 On 06/05/2021	Bond Future	Sell	2	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021	Bond Future		Buy	3	0.00
R209 On 06/05/2021	Bond Future		Sell	3	0.00
R209 On 06/05/2021	Bond Future		Buy	12	0.00
R209 On 06/05/2021	Bond Future		Sell	12	0.00
R209 On 06/05/2021	Bond Future		Buy	17	0.00
R209 On 06/05/2021	Bond Future		Sell	17	0.00
R210 Bond Future					
R210 On 06/05/2021	Bond Future		Sell	42	0.00
R210 On 06/05/2021	Bond Future		Buy	42	0.00
Grand Total for Daily Detailed Turnover:				1,718	0.00