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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2021

TO DATE : 30/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Sell	29	0.00
2025 On 06/05/2021	Bond Future		Buy	29	0.00
I2029 Bond Future					
2029 On 06/05/2021	Bond Future		Sell	38	0.00
2029 On 06/05/2021	Bond Future		Buy	38	0.00
R186 Bond Future					
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		Buy	150	0.00
R186 On 06/05/2021	Bond Future		Buy	150	0.00

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R186 On 06/05/2021	Bond Future	Sell	150	0.00
R197 Bond Future				
R197 On 06/05/2021	Bond Future	Buy	6	0.00
R197 On 06/05/2021	Bond Future	Sell	6	0.00
R202 Bond Future				
R202 On 06/05/2021	Bond Future	Sell	18	0.00
R202 On 06/05/2021	Bond Future	Buy	18	0.00
R202 On 06/05/2021	Bond Future	Sell	36	0.00
R202 On 06/05/2021	Bond Future	Buy	36	0.00
R2032 Bond Future				
2032 On 06/05/2021	Bond Future	Buy	68	0.00
2032 On 06/05/2021	Bond Future	Sell	68	0.00
2032 On 06/05/2021	Bond Future	Buy	68	0.00
2032 On 06/05/2021	Bond Future	Sell	68	0.00
R2035 Bond Future				
R035 On 06/05/2021	Bond Future	Sell	798	0.00
R035 On 06/05/2021	Bond Future	Buy	798	0.00
R2037 Bond Future				
2037 On 06/05/2021	Bond Future	Buy	150	0.00
2037 On 06/05/2021	Bond Future	Sell	150	0.00
R2040 Bond Future				
2040 On 06/05/2021	Bond Future	Sell	150	0.00
2040 On 06/05/2021	Bond Future	Buy	150	0.00
2040 On 06/05/2021	Bond Future	Buy	200	0.00
2040 On 06/05/2021	Bond Future	Sell	200	0.00
R2044 Bond Future				
2044 On 06/05/2021	Bond Future	Sell	60	0.00
2044 On 06/05/2021	Bond Future	Buy	60	0.00
2044 On 06/05/2021	Bond Future	Buy	60	0.00
2044 On 06/05/2021	Bond Future	Sell	60	0.00
R2048 Bond Future				
R248 On 06/05/2021	Bond Future	Buy	100	0.00
R248 On 06/05/2021	Bond Future	Sell	100	0.00
R209 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/05/2021			Buy	7	0.00
R209 On 06/05/2021			Sell	7	0.00
R210 Bond Future					
R210 On 06/05/2021			Buy	20	0.00
R210 On 06/05/2021			Sell	20	0.00
R210 On 06/05/2021			Sell	42	0.00
R210 On 06/05/2021			Buy	42	0.00
R212 Bond Future					
R212 On 06/05/2021			Buy	31	0.00
R212 On 06/05/2021			Sell	31	0.00
R212 On 06/05/2021			Buy	300	0.00
R212 On 06/05/2021			Sell	300	0.00
Grand Total for Daily Detailed Turnover:				2,631	0.00