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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/05/2021

TO DATE : 26/05/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 05/08/2021	Bond Future		Buy	4	0.00
R186 On 05/08/2021	Bond Future		Sell	4	0.00
R186 On 05/08/2021	Bond Future		Buy	14	0.00
R186 On 05/08/2021	Bond Future		Sell	14	0.00
R186 On 05/08/2021	Bond Future		Sell	18	0.00
R186 On 05/08/2021	Bond Future		Buy	18	0.00
R186 On 05/08/2021	Bond Future		Buy	18	0.00
R186 On 05/08/2021	Bond Future		Sell	18	0.00
R186 On 05/08/2021	Bond Future		Buy	20	0.00
R186 On 05/08/2021	Bond Future		Sell	20	0.00
R186 On 05/08/2021	Bond Future		Sell	20	0.00
R186 On 05/08/2021	Bond Future		Buy	20	0.00
R186 On 05/08/2021	Bond Future		Buy	44	0.00

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R186 On 05/08/2021	Bond Future			Sell	44	0.00
R186 On 05/08/2021	Bond Future			Buy	44	0.00
R186 On 05/08/2021	Bond Future			Sell	44	0.00
R202 Bond Future						
R202 On 05/08/2021	Bond Future			Sell	136	0.00
R202 On 05/08/2021	Bond Future			Buy	136	0.00
R202 On 05/08/2021	Bond Future			Sell	136	0.00
R202 On 05/08/2021	Bond Future			Buy	136	0.00
R2023 Bond Future						
R023 On 05/08/2021	Bond Future			Sell	273	0.00
R023 On 05/08/2021	Bond Future			Buy	273	0.00
R023 On 05/08/2021	Bond Future			Sell	273	0.00
R023 On 05/08/2021	Bond Future			Buy	273	0.00
R2030 Bond Future						
2030 On 05/08/2021	Bond Future			Buy	1	0.00
2030 On 05/08/2021	Bond Future			Sell	1	0.00
2030 On 05/08/2021	Bond Future			Buy	1	0.00
2030 On 05/08/2021	Bond Future			Sell	1	0.00
2030 On 05/08/2021	Bond Future			Buy	4	0.00
2030 On 05/08/2021	Bond Future			Sell	4	0.00
2030 On 05/08/2021	Bond Future			Buy	5	0.00
2030 On 05/08/2021	Bond Future			Sell	5	0.00
2030 On 05/08/2021	Bond Future			Buy	21	0.00
2030 On 05/08/2021	Bond Future			Sell	21	0.00
2030 On 05/08/2021	Bond Future			Sell	32	0.00
2030 On 05/08/2021	Bond Future			Buy	32	0.00
2030 On 05/08/2021	Bond Future			Sell	32	0.00
2030 On 05/08/2021	Bond Future			Buy	32	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	70	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	70	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	70	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	70	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	70	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	70	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	70	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	70	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	70	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	70	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	70	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	116	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	116	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	116	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	116	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	116	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	116	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	116	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	116	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	116	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	116	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	116	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	116	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	119	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	119	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	119	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	119	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	119	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	119	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	119	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	119	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	119	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	119	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	119	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	119	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	154	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	154	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	154	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	154	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	154	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	154	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	154	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	154	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	154	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	154	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	154	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	154	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	614	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	614	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	614	0.00

2030 On 05/05/2022	Bond Future	8.47	Call	Sell	614	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	614	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	614	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	614	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	614	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	614	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	614	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	614	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	614	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	1,073	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	9.20	Call	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	1,073	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	8.47	Call	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	1,073	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Sell	1,073	0.00
2030 On 04/11/2021	Bond Future	9.90	Call	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	1,073	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Buy	1,073	0.00
2030 On 04/11/2021	Bond Future	11.26	Put	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	1,073	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	9.95	Put	Buy	1,073	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	1,073	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Sell	1,073	0.00
2030 On 05/05/2022	Bond Future	9.35	Put	Buy	1,073	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future			Buy	2	0.00
2032 On 05/08/2021	Bond Future			Sell	2	0.00
2032 On 05/08/2021	Bond Future			Buy	7	0.00
2032 On 05/08/2021	Bond Future			Sell	7	0.00
2032 On 05/08/2021	Bond Future			Buy	8	0.00
2032 On 05/08/2021	Bond Future			Sell	8	0.00
2032 On 05/08/2021	Bond Future			Buy	20	0.00
2032 On 05/08/2021	Bond Future			Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/08/2021			Sell	37	0.00
2032 On 05/08/2021			Buy	37	0.00
2032 On 05/08/2021			Sell	37	0.00
2032 On 05/08/2021			Buy	37	0.00
R2035 Bond Future					
R035 On 05/08/2021			Buy	2	0.00
R035 On 05/08/2021			Sell	2	0.00
R035 On 05/08/2021			Buy	7	0.00
R035 On 05/08/2021			Sell	7	0.00
R035 On 05/08/2021			Buy	8	0.00
R035 On 05/08/2021			Sell	8	0.00
R035 On 05/08/2021			Buy	31	0.00
R035 On 05/08/2021			Sell	31	0.00
R035 On 05/08/2021			Sell	48	0.00
R035 On 05/08/2021			Buy	48	0.00
R035 On 05/08/2021			Sell	48	0.00
R035 On 05/08/2021			Buy	48	0.00
R2037 Bond Future					
2037 On 05/08/2021			Buy	1	0.00
2037 On 05/08/2021			Sell	1	0.00
2037 On 05/08/2021			Buy	2	0.00
2037 On 05/08/2021			Sell	2	0.00
2037 On 05/08/2021			Buy	10	0.00
2037 On 05/08/2021			Sell	10	0.00
2037 On 05/08/2021			Buy	12	0.00
2037 On 05/08/2021			Sell	12	0.00
2037 On 05/08/2021			Buy	60	0.00
2037 On 05/08/2021			Sell	60	0.00
2037 On 05/08/2021			Sell	85	0.00
2037 On 05/08/2021			Buy	85	0.00
2037 On 05/08/2021			Sell	85	0.00
2037 On 05/08/2021			Buy	85	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	3	0.00
2040 On 05/08/2021			Sell	3	0.00

2040 On 05/08/2021	Bond Future	Buy	6	0.00
2040 On 05/08/2021	Bond Future	Sell	6	0.00
2040 On 05/08/2021	Bond Future	Buy	9	0.00
2040 On 05/08/2021	Bond Future	Sell	9	0.00
2040 On 05/08/2021	Bond Future	Buy	41	0.00
2040 On 05/08/2021	Bond Future	Sell	41	0.00
2040 On 05/08/2021	Bond Future	Sell	59	0.00
2040 On 05/08/2021	Bond Future	Buy	59	0.00
2040 On 05/08/2021	Bond Future	Sell	59	0.00
2040 On 05/08/2021	Bond Future	Buy	59	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Buy	3	0.00
2044 On 05/08/2021	Bond Future	Sell	3	0.00
2044 On 05/08/2021	Bond Future	Buy	9	0.00
2044 On 05/08/2021	Bond Future	Sell	9	0.00
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	56	0.00
2044 On 05/08/2021	Bond Future	Sell	56	0.00
2044 On 05/08/2021	Bond Future	Buy	78	0.00
2044 On 05/08/2021	Bond Future	Sell	78	0.00
2044 On 05/08/2021	Bond Future	Buy	78	0.00
2044 On 05/08/2021	Bond Future	Sell	78	0.00

R2048 Bond Future

R248 On 05/08/2021	Bond Future	Buy	1	0.00
R248 On 05/08/2021	Bond Future	Sell	1	0.00
R248 On 05/08/2021	Bond Future	Buy	9	0.00
R248 On 05/08/2021	Bond Future	Sell	9	0.00
R248 On 05/08/2021	Bond Future	Buy	11	0.00
R248 On 05/08/2021	Bond Future	Sell	11	0.00
R248 On 05/08/2021	Bond Future	Buy	61	0.00
R248 On 05/08/2021	Bond Future	Sell	61	0.00
R248 On 05/08/2021	Bond Future	Sell	82	0.00
R248 On 05/08/2021	Bond Future	Buy	82	0.00
R248 On 05/08/2021	Bond Future	Buy	82	0.00
R248 On 05/08/2021	Bond Future	Sell	82	0.00

R213 Bond Future

R213 On 05/08/2021	Bond Future	Buy	1	0.00
R213 On 05/08/2021	Bond Future	Sell	1	0.00
R213 On 05/08/2021	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/08/2021	Bond Future		Sell	1	0.00
R213 On 05/08/2021	Bond Future		Buy	3	0.00
R213 On 05/08/2021	Bond Future		Sell	3	0.00
R213 On 05/08/2021	Bond Future		Buy	6	0.00
R213 On 05/08/2021	Bond Future		Sell	6	0.00
R213 On 05/08/2021	Bond Future		Sell	11	0.00
R213 On 05/08/2021	Bond Future		Buy	11	0.00
R213 On 05/08/2021	Bond Future		Sell	11	0.00
R213 On 05/08/2021	Bond Future		Buy	11	0.00
Grand Total for Daily Detailed Turnover:				21,610	0.00