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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/01/2021

TO DATE : 05/01/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future		Sell	1	0.00
R186 On 04/02/2021	Bond Future		Buy	1	0.00
R186 On 04/02/2021	Bond Future		Sell	1	0.00
R186 On 04/02/2021	Bond Future		Buy	1	0.00
R186 On 04/02/2021	Bond Future		Sell	1	0.00
R186 On 04/02/2021	Bond Future		Buy	1	0.00
R186 On 04/02/2021	Bond Future		Sell	1	0.00
R186 On 04/02/2021	Bond Future		Buy	1	0.00
R186 On 04/02/2021	Bond Future		Sell	2	0.00

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R186 On 04/02/2021	Bond Future	Buy	2	0.00
R186 On 04/02/2021	Bond Future	Sell	3	0.00
R186 On 04/02/2021	Bond Future	Buy	3	0.00
R186 On 04/02/2021	Bond Future	Sell	34	0.00
R186 On 04/02/2021	Bond Future	Buy	34	0.00
R186 On 04/02/2021	Bond Future	Buy	43	0.00
R186 On 04/02/2021	Bond Future	Sell	43	0.00

R197 Bond Future

R197 On 04/02/2021	Bond Future	Sell	2	0.00
R197 On 04/02/2021	Bond Future	Buy	2	0.00
R197 On 04/02/2021	Bond Future	Sell	2	0.00
R197 On 04/02/2021	Bond Future	Buy	2	0.00
R197 On 04/02/2021	Bond Future	Sell	4	0.00
R197 On 04/02/2021	Bond Future	Buy	4	0.00
R197 On 04/02/2021	Bond Future	Buy	8	0.00
R197 On 04/02/2021	Bond Future	Sell	8	0.00

R2030 Bond Future

2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00
2030 On 04/02/2021	Bond Future	Buy	5	0.00
2030 On 04/02/2021	Bond Future	Sell	5	0.00

R209 Bond Future

R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 04/02/2021	Bond Future	Sell	1	0.00
R209 On 04/02/2021	Bond Future	Buy	1	0.00
R209 On 06/05/2021	Bond Future	Buy	250	0.00
R209 On 06/05/2021	Bond Future	Sell	250	0.00

Grand Total for Daily Detailed Turnover:

365 0.00