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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/02/2021

TO DATE : 08/02/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 06/05/2021	Bond Future		Buy	10	0.00
2025 On 06/05/2021	Bond Future		Sell	10	0.00
2025 On 06/05/2021	Bond Future		Buy	80	0.00
2025 On 06/05/2021	Bond Future		Sell	80	0.00
2025 On 06/05/2021	Bond Future		Buy	150	0.00
2025 On 06/05/2021	Bond Future		Sell	150	0.00
2025 On 06/05/2021	Bond Future		Buy	200	0.00

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2025 On 06/05/2021	Bond Future	Sell	200	0.00
I2033 Bond Future				
2033 On 06/05/2021	Bond Future	Sell	198	0.00
2033 On 06/05/2021	Bond Future	Buy	198	0.00
2033 On 06/05/2021	Bond Future	Sell	451	0.00
2033 On 06/05/2021	Bond Future	Buy	451	0.00
2033 On 06/05/2021	Bond Future	Sell	649	0.00
2033 On 06/05/2021	Bond Future	Buy	649	0.00
I2038 Bond Future				
2038 On 06/05/2021	Bond Future	Sell	78	0.00
2038 On 06/05/2021	Bond Future	Buy	78	0.00
2038 On 06/05/2021	Bond Future	Buy	78	0.00
2038 On 06/05/2021	Bond Future	Sell	78	0.00
New Inflation Linked Index				
IGOV On 06/05/2021	Index Future	Sell	2	0.00
IGOV On 06/05/2021	Index Future	Buy	2	0.00
IGOV On 06/05/2021	Index Future	Buy	2	0.00
IGOV On 06/05/2021	Index Future	Sell	2	0.00
R186 Bond Future				
R186 On 06/05/2021	Bond Future	Sell	10	0.00
R186 On 06/05/2021	Bond Future	Buy	10	0.00
R186 On 06/05/2021	Bond Future	Sell	14	0.00
R186 On 06/05/2021	Bond Future	Buy	14	0.00
R186 On 06/05/2021	Bond Future	Sell	34	0.00
R186 On 06/05/2021	Bond Future	Buy	34	0.00
R186 On 06/05/2021	Bond Future	Sell	58	0.00
R186 On 06/05/2021	Bond Future	Buy	58	0.00
R186 On 06/05/2021	Bond Future	Buy	185	0.00
R186 On 06/05/2021	Bond Future	Sell	185	0.00
R186 On 06/05/2021	Bond Future	Buy	930	0.00
R186 On 06/05/2021	Bond Future	Sell	930	0.00
R186 On 06/05/2021	Bond Future	Sell	1,115	0.00
R186 On 06/05/2021	Bond Future	Buy	1,115	0.00
R186 On 06/05/2021	Bond Future	Buy	2,506	0.00
R186 On 06/05/2021	Bond Future	Sell	2,506	0.00
R186 On 06/05/2021	Bond Future	Buy	2,506	0.00
R186 On 06/05/2021	Bond Future	Sell	2,506	0.00
R2030 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/05/2021			Sell	1	0.00
2030 On 06/05/2021			Buy	1	0.00
2030 On 06/05/2021			Sell	18	0.00
2030 On 06/05/2021			Buy	18	0.00
2030 On 06/05/2021			Sell	40	0.00
2030 On 06/05/2021			Buy	40	0.00
2030 On 06/05/2021			Sell	41	0.00
2030 On 06/05/2021			Buy	41	0.00
2030 On 06/05/2021			Sell	206	0.00
2030 On 06/05/2021			Buy	206	0.00
2030 On 06/05/2021			Buy	291	0.00
2030 On 06/05/2021			Sell	291	0.00
2030 On 06/05/2021			Sell	291	0.00
2030 On 06/05/2021			Buy	291	0.00
2030 On 06/05/2021			Buy	306	0.00
2030 On 06/05/2021			Sell	306	0.00
2030 On 06/05/2021			Sell	306	0.00
2030 On 06/05/2021			Buy	306	0.00
2030 On 06/05/2021			Buy	340	0.00
2030 On 06/05/2021			Sell	340	0.00
2030 On 06/05/2021			Buy	1,695	0.00
2030 On 06/05/2021			Sell	1,695	0.00
2030 On 06/05/2021			Sell	2,035	0.00
2030 On 06/05/2021			Buy	2,035	0.00
R2032 Bond Future					
2032 On 06/05/2021			Buy	320	0.00
2032 On 06/05/2021			Sell	320	0.00
2032 On 06/05/2021			Buy	1,615	0.00
2032 On 06/05/2021			Sell	1,615	0.00
2032 On 06/05/2021			Buy	1,935	0.00
2032 On 06/05/2021			Sell	1,935	0.00
R2035 Bond Future					
R035 On 06/05/2021			Buy	210	0.00
R035 On 06/05/2021			Sell	210	0.00
R035 On 06/05/2021			Buy	1,085	0.00
R035 On 06/05/2021			Sell	1,085	0.00
R035 On 06/05/2021			Sell	1,295	0.00

R035 On 06/05/2021	Bond Future	Buy	1,295	0.00
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R2037 Bond Future

2037 On 06/05/2021	Bond Future	Buy	190	0.00
2037 On 06/05/2021	Bond Future	Sell	190	0.00
2037 On 06/05/2021	Bond Future	Buy	910	0.00
2037 On 06/05/2021	Bond Future	Sell	910	0.00
2037 On 06/05/2021	Bond Future	Sell	1,100	0.00
2037 On 06/05/2021	Bond Future	Buy	1,100	0.00

R2040 Bond Future

2040 On 06/05/2021	Bond Future	Sell	46	0.00
2040 On 06/05/2021	Bond Future	Buy	46	0.00
2040 On 06/05/2021	Bond Future	Buy	46	0.00
2040 On 06/05/2021	Bond Future	Sell	46	0.00
2040 On 06/05/2021	Bond Future	Buy	90	0.00
2040 On 06/05/2021	Bond Future	Sell	90	0.00
2040 On 06/05/2021	Bond Future	Buy	430	0.00
2040 On 06/05/2021	Bond Future	Sell	430	0.00
2040 On 06/05/2021	Bond Future	Buy	520	0.00
2040 On 06/05/2021	Bond Future	Sell	520	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future	Sell	2	0.00
2044 On 06/05/2021	Bond Future	Sell	2	0.00
2044 On 06/05/2021	Bond Future	Buy	2	0.00
2044 On 06/05/2021	Bond Future	Buy	2	0.00
2044 On 06/05/2021	Bond Future	Sell	2	0.00
2044 On 06/05/2021	Bond Future	Buy	2	0.00
2044 On 06/05/2021	Bond Future	Buy	96	0.00
2044 On 06/05/2021	Bond Future	Sell	96	0.00
2044 On 06/05/2021	Bond Future	Sell	98	0.00
2044 On 06/05/2021	Bond Future	Buy	98	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Sell	3	0.00
R248 On 06/05/2021	Bond Future	Buy	3	0.00
R248 On 06/05/2021	Bond Future	Sell	15	0.00
R248 On 06/05/2021	Bond Future	Buy	15	0.00
R248 On 06/05/2021	Bond Future	Sell	24	0.00
R248 On 06/05/2021	Bond Future	Buy	24	0.00
R248 On 06/05/2021	Bond Future	Sell	121	0.00
R248 On 06/05/2021	Bond Future	Buy	121	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/05/2021	Bond Future		Sell	170	0.00
R248 On 06/05/2021	Bond Future		Buy	170	0.00
R248 On 06/05/2021	Bond Future		Sell	786	0.00
R248 On 06/05/2021	Bond Future		Buy	786	0.00
R248 On 06/05/2021	Bond Future		Buy	1,119	0.00
R248 On 06/05/2021	Bond Future		Sell	1,119	0.00
R248 On 06/05/2021	Bond Future		Sell	1,119	0.00
R248 On 06/05/2021	Bond Future		Buy	1,119	0.00
Grand Total for Daily Detailed Turnover:				28,177	0.00