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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/07/2021

TO DATE : 19/07/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 05/08/2021	GOVI		Sell	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00

I2046 Bond Future

2046 On 05/08/2021	Bond Future		Buy	14	0.00
2046 On 05/08/2021	Bond Future		Sell	14	0.00
2046 On 05/08/2021	Bond Future		Sell	14	0.00
2046 On 05/08/2021	Bond Future		Buy	14	0.00

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R186 Bond Future

R186 On 05/08/2021	Bond Future	Sell	21,250	0.00
R186 On 05/08/2021	Bond Future	Buy	21,250	0.00
R186 On 04/11/2021	Bond Future	Buy	21,250	0.00
R186 On 04/11/2021	Bond Future	Sell	21,250	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Sell	2	0.00
2030 On 05/08/2021	Bond Future	Buy	2	0.00
2030 On 05/08/2021	Bond Future	Buy	19	0.00
2030 On 05/08/2021	Bond Future	Sell	19	0.00
2030 On 05/08/2021	Bond Future	Buy	20	0.00
2030 On 05/08/2021	Bond Future	Sell	20	0.00
2030 On 05/08/2021	Bond Future	Buy	39	0.00
2030 On 05/08/2021	Bond Future	Sell	39	0.00
2030 On 05/08/2021	Bond Future	Sell	53	0.00
2030 On 05/08/2021	Bond Future	Buy	53	0.00
2030 On 05/08/2021	Bond Future	Sell	55	0.00
2030 On 05/08/2021	Bond Future	Buy	55	0.00
2030 On 05/08/2021	Bond Future	Buy	108	0.00
2030 On 05/08/2021	Bond Future	Sell	108	0.00
2030 On 05/08/2021	Bond Future	Buy	5,000	0.00
2030 On 05/08/2021	Bond Future	Sell	5,000	0.00
2030 On 05/08/2021	Bond Future	Sell	13,440	0.00
2030 On 05/08/2021	Bond Future	Buy	13,440	0.00
2030 On 04/11/2021	Bond Future	Sell	13,440	0.00
2030 On 04/11/2021	Bond Future	Buy	13,440	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Sell	12,000	0.00
2032 On 05/08/2021	Bond Future	Buy	12,000	0.00
2032 On 04/11/2021	Bond Future	Sell	12,000	0.00
2032 On 04/11/2021	Bond Future	Buy	12,000	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	1	0.00
R035 On 05/08/2021	Bond Future	Sell	1	0.00
R035 On 05/08/2021	Bond Future	Buy	14	0.00
R035 On 05/08/2021	Bond Future	Sell	14	0.00
R035 On 05/08/2021	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Sell	20	0.00
R035 On 05/08/2021			Buy	21	0.00
R035 On 05/08/2021			Sell	21	0.00
R035 On 05/08/2021			Buy	22	0.00
R035 On 05/08/2021			Sell	22	0.00
R035 On 05/08/2021			Buy	34	0.00
R035 On 05/08/2021			Sell	34	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	517	0.00
R035 On 05/08/2021			Sell	517	0.00
R035 On 05/08/2021			Buy	843	0.00
R035 On 05/08/2021			Sell	843	0.00
R035 On 04/11/2021			Buy	1,000	0.00
R035 On 04/11/2021			Sell	1,000	0.00
R035 On 05/08/2021			Buy	1,520	0.00
R035 On 05/08/2021			Sell	1,520	0.00
R035 On 05/08/2021			Sell	8,750	0.00
R035 On 05/08/2021			Buy	8,750	0.00
R035 On 04/11/2021			Sell	8,750	0.00
R035 On 04/11/2021			Buy	8,750	0.00
R2037 Bond Future					
2037 On 05/08/2021			Buy	2	0.00
2037 On 05/08/2021			Sell	2	0.00
2037 On 05/08/2021			Buy	4	0.00
2037 On 05/08/2021			Sell	4	0.00
2037 On 05/08/2021			Buy	6	0.00
2037 On 05/08/2021			Sell	6	0.00
2037 On 05/08/2021			Buy	7	0.00
2037 On 05/08/2021			Sell	7	0.00
2037 On 05/08/2021			Buy	7	0.00
2037 On 05/08/2021			Sell	7	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	15	0.00
2037 On 05/08/2021			Sell	15	0.00
2037 On 05/08/2021			Buy	17	0.00
2037 On 05/08/2021			Sell	17	0.00

2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Sell	18	0.00
2037 On 05/08/2021	Bond Future	Buy	18	0.00
2037 On 05/08/2021	Bond Future	Buy	28	0.00
2037 On 05/08/2021	Bond Future	Sell	28	0.00
2037 On 05/08/2021	Bond Future	Buy	35	0.00
2037 On 05/08/2021	Bond Future	Sell	35	0.00
2037 On 05/08/2021	Bond Future	Sell	37	0.00
2037 On 05/08/2021	Bond Future	Buy	37	0.00
2037 On 05/08/2021	Bond Future	Buy	50	0.00
2037 On 05/08/2021	Bond Future	Sell	50	0.00
2037 On 05/08/2021	Bond Future	Buy	51	0.00
2037 On 05/08/2021	Bond Future	Sell	51	0.00
2037 On 05/08/2021	Bond Future	Buy	79	0.00
2037 On 05/08/2021	Bond Future	Sell	79	0.00
2037 On 05/08/2021	Bond Future	Buy	107	0.00
2037 On 05/08/2021	Bond Future	Sell	107	0.00
2037 On 05/08/2021	Bond Future	Buy	167	0.00
2037 On 05/08/2021	Bond Future	Sell	167	0.00
2037 On 05/08/2021	Bond Future	Buy	269	0.00
2037 On 05/08/2021	Bond Future	Sell	269	0.00
2037 On 05/08/2021	Bond Future	Sell	483	0.00
2037 On 05/08/2021	Bond Future	Buy	483	0.00
2037 On 05/08/2021	Bond Future	Buy	1,180	0.00
2037 On 05/08/2021	Bond Future	Sell	1,180	0.00
2037 On 05/08/2021	Bond Future	Buy	1,923	0.00
2037 On 05/08/2021	Bond Future	Sell	1,923	0.00
2037 On 05/08/2021	Bond Future	Sell	3,476	0.00
2037 On 05/08/2021	Bond Future	Buy	3,476	0.00
2037 On 05/08/2021	Bond Future	Sell	8,150	0.00
2037 On 05/08/2021	Bond Future	Buy	8,150	0.00
2037 On 04/11/2021	Bond Future	Sell	8,150	0.00
2037 On 04/11/2021	Bond Future	Buy	8,150	0.00

R2040 Bond Future

2040 On 05/08/2021	Bond Future	Buy	19	0.00
2040 On 05/08/2021	Bond Future	Sell	19	0.00
2040 On 05/08/2021	Bond Future	Sell	19	0.00
2040 On 05/08/2021	Bond Future	Buy	19	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Sell	2,670	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/08/2021			Buy	2,670	0.00
2044 On 04/11/2021			Sell	2,670	0.00
2044 On 04/11/2021			Buy	2,670	0.00
R2048 Bond Future					
R248 On 05/08/2021			Sell	8	0.00
R248 On 05/08/2021			Buy	8	0.00
R248 On 05/08/2021			Sell	1,000	0.00
R248 On 05/08/2021			Buy	1,000	0.00
R248 On 04/11/2021			Sell	1,000	0.00
R248 On 04/11/2021			Buy	1,000	0.00
R248 On 05/08/2021			Sell	50,000	0.00
R248 On 05/08/2021			Buy	50,000	0.00
R248 On 04/11/2021			Sell	50,000	0.00
R248 On 04/11/2021			Buy	50,000	0.00
R248 On 05/08/2021			Buy	57,410	0.00
R248 On 05/08/2021			Sell	57,410	0.00
R248 On 04/11/2021			Sell	57,410	0.00
R248 On 04/11/2021			Buy	57,410	0.00
R214 Bond Future					
R214 On 05/08/2021			Sell	400	0.00
R214 On 05/08/2021			Buy	400	0.00
Grand Total for Daily Detailed Turnover:				367,146	0.00