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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/08/2021

TO DATE : 04/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 05/08/2021	GOVI		Sell	5	0.00
GOVI On 05/08/2021	GOVI		Buy	5	0.00
GOVI On 05/08/2021	GOVI		Buy	5	0.00
GOVI On 05/08/2021	GOVI		Sell	5	0.00
GOVI On 04/11/2021	GOVI		Buy	5	0.00
GOVI On 04/11/2021	GOVI		Sell	5	0.00
GOVI On 04/11/2021	GOVI		Sell	5	0.00
GOVI On 04/11/2021	GOVI		Buy	5	0.00

I2038 Bond Future

2038 On 05/08/2021	Bond Future		Buy	70	0.00
2038 On 05/08/2021	Bond Future		Sell	70	0.00
2038 On 04/11/2021	Bond Future		Sell	70	0.00

2038 On 04/11/2021	Bond Future			Buy	70	0.00
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R186 Bond Future

R186 On 04/11/2021	Bond Future			Sell	29	0.00
R186 On 04/11/2021	Bond Future			Buy	29	0.00
R186 On 04/11/2021	Bond Future			Sell	57	0.00
R186 On 04/11/2021	Bond Future			Buy	57	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future			Sell	3	0.00
2030 On 04/11/2021	Bond Future			Buy	3	0.00
2030 On 04/11/2021	Bond Future			Sell	13	0.00
2030 On 04/11/2021	Bond Future			Buy	13	0.00
2030 On 05/05/2022	Bond Future	7.73	Call	Sell	200	0.00
2030 On 05/05/2022	Bond Future	7.73	Call	Buy	200	0.00
2030 On 05/05/2022	Bond Future	7.73	Call	Sell	200	0.00
2030 On 05/05/2022	Bond Future	7.73	Call	Buy	200	0.00
2030 On 05/05/2022	Bond Future	8.81	Call	Buy	200	0.00
2030 On 05/05/2022	Bond Future	8.81	Call	Sell	200	0.00
2030 On 05/05/2022	Bond Future	8.81	Call	Sell	200	0.00
2030 On 05/05/2022	Bond Future	8.81	Call	Buy	200	0.00
2030 On 05/05/2022	Bond Future	10.20	Put	Sell	200	0.00
2030 On 05/05/2022	Bond Future	10.20	Put	Buy	200	0.00
2030 On 05/05/2022	Bond Future	10.20	Put	Buy	200	0.00
2030 On 05/05/2022	Bond Future	10.20	Put	Sell	200	0.00
2030 On 05/08/2021	Bond Future	9.45	Call	Buy	536	0.00
2030 On 05/08/2021	Bond Future	9.45	Call	Sell	536	0.00
2030 On 05/08/2021	Bond Future	8.95	Call	Sell	536	0.00
2030 On 05/08/2021	Bond Future	8.95	Call	Buy	536	0.00
2030 On 05/08/2021	Bond Future	9.45	Call	Sell	600	0.00
2030 On 05/08/2021	Bond Future	9.45	Call	Buy	600	0.00
2030 On 05/08/2021	Bond Future	8.95	Call	Buy	600	0.00
2030 On 05/08/2021	Bond Future	8.95	Call	Sell	600	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	9.84	Call	Sell	100	0.00
R035 On 04/08/2022	Bond Future	9.84	Call	Buy	100	0.00
R035 On 04/08/2022	Bond Future	9.84	Call	Sell	100	0.00
R035 On 04/08/2022	Bond Future	9.84	Call	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.02	Call	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.02	Call	Sell	100	0.00
R035 On 05/08/2021	Bond Future	10.02	Call	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.02	Call	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R035 On 05/08/2021	Bond Future	11.37	Put	Buy	100	0.00
R035 On 05/08/2021	Bond Future	11.37	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	11.37	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	11.37	Put	Buy	100	0.00
R035 On 04/08/2022	Bond Future	11.13	Put	Sell	100	0.00
R035 On 04/08/2022	Bond Future	11.13	Put	Buy	100	0.00
R035 On 04/08/2022	Bond Future	11.13	Put	Buy	100	0.00
R035 On 04/08/2022	Bond Future	11.13	Put	Sell	100	0.00
R035 On 04/08/2022	Bond Future	10.64	Put	Buy	100	0.00
R035 On 04/08/2022	Bond Future	10.64	Put	Sell	100	0.00
R035 On 04/08/2022	Bond Future	10.64	Put	Sell	100	0.00
R035 On 04/08/2022	Bond Future	10.64	Put	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Buy	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Sell	100	0.00
R035 On 05/08/2021	Bond Future	10.77	Put	Buy	100	0.00
R2037 Bond Future						
2037 On 04/11/2021	Bond Future			Buy	1	0.00
2037 On 04/11/2021	Bond Future			Sell	1	0.00
2037 On 04/11/2021	Bond Future			Buy	3	0.00
2037 On 04/11/2021	Bond Future			Sell	3	0.00
2037 On 04/11/2021	Bond Future			Buy	4	0.00
2037 On 04/11/2021	Bond Future			Sell	4	0.00
2037 On 04/08/2022	Bond Future	10.10	Call	Sell	50	0.00
2037 On 04/08/2022	Bond Future	10.10	Call	Buy	50	0.00
2037 On 04/08/2022	Bond Future	10.10	Call	Buy	50	0.00
2037 On 04/08/2022	Bond Future	10.10	Call	Sell	50	0.00
2037 On 04/08/2022	Bond Future	11.42	Put	Sell	50	0.00
2037 On 04/08/2022	Bond Future	11.42	Put	Buy	50	0.00
2037 On 04/08/2022	Bond Future	11.42	Put	Buy	50	0.00
2037 On 04/08/2022	Bond Future	11.42	Put	Sell	50	0.00
2037 On 04/08/2022	Bond Future	10.90	Put	Buy	50	0.00
2037 On 04/08/2022	Bond Future	10.90	Put	Sell	50	0.00
2037 On 04/08/2022	Bond Future	10.90	Put	Buy	50	0.00
2037 On 04/08/2022	Bond Future	10.90	Put	Sell	50	0.00
R2040 Bond Future						
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	6	0.00

2040 On 05/08/2021	Bond Future	11.05	Call	Buy	6	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	6	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	6	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	7	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	7	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	7	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	7	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	10	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	10	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	10	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	10	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	12	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	12	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	12	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	12	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	13	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	13	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	13	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	13	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	28	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	28	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	28	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	28	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	30	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	30	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	30	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	30	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	72	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	72	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	72	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	72	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	75	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	75	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	75	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	75	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	223	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	223	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	223	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	223	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	424	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	424	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	424	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	424	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 05/08/2021	Bond Future	11.05	Call	Buy	900	0.00
2040 On 05/08/2021	Bond Future	11.05	Call	Sell	900	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Sell	900	0.00
2040 On 05/08/2021	Bond Future	11.55	Call	Buy	900	0.00
2040 On 05/08/2021	Bond Future			Buy	1,012	0.00
2040 On 05/08/2021	Bond Future			Sell	1,012	0.00
2040 On 05/08/2021	Bond Future			Buy	1,012	0.00
2040 On 05/08/2021	Bond Future			Sell	1,012	0.00
2040 On 04/11/2021	Bond Future			Buy	1,012	0.00
2040 On 04/11/2021	Bond Future			Sell	1,012	0.00
2040 On 04/11/2021	Bond Future			Sell	1,012	0.00
2040 On 04/11/2021	Bond Future			Buy	1,012	0.00
R2044 Bond Future						
2044 On 04/11/2021	Bond Future			Sell	47	0.00
2044 On 04/11/2021	Bond Future			Buy	47	0.00
2044 On 05/08/2021	Bond Future			Buy	72	0.00
2044 On 05/08/2021	Bond Future			Sell	72	0.00
2044 On 04/11/2021	Bond Future			Sell	72	0.00
2044 On 04/11/2021	Bond Future			Buy	72	0.00
2044 On 05/08/2021	Bond Future			Buy	127	0.00
2044 On 05/08/2021	Bond Future			Sell	127	0.00
2044 On 04/11/2021	Bond Future			Sell	127	0.00
2044 On 04/11/2021	Bond Future			Buy	127	0.00
2044 On 05/08/2021	Bond Future			Buy	136	0.00
2044 On 05/08/2021	Bond Future			Sell	136	0.00
2044 On 04/11/2021	Bond Future			Sell	136	0.00
2044 On 04/11/2021	Bond Future			Buy	136	0.00
2044 On 05/08/2021	Bond Future			Buy	138	0.00
2044 On 05/08/2021	Bond Future			Sell	138	0.00
2044 On 04/11/2021	Bond Future			Buy	138	0.00
2044 On 04/11/2021	Bond Future			Sell	138	0.00
2044 On 05/08/2021	Bond Future			Buy	150	0.00
2044 On 05/08/2021	Bond Future			Sell	150	0.00
2044 On 04/11/2021	Bond Future			Sell	150	0.00
2044 On 04/11/2021	Bond Future			Buy	150	0.00
2044 On 05/08/2021	Bond Future			Buy	223	0.00
2044 On 05/08/2021	Bond Future			Sell	223	0.00
2044 On 04/11/2021	Bond Future			Sell	223	0.00

2044 On 04/11/2021	Bond Future	Buy	223	0.00
2044 On 05/08/2021	Bond Future	Buy	228	0.00
2044 On 05/08/2021	Bond Future	Sell	228	0.00
2044 On 04/11/2021	Bond Future	Sell	228	0.00
2044 On 04/11/2021	Bond Future	Buy	228	0.00
2044 On 05/08/2021	Bond Future	Buy	268	0.00
2044 On 05/08/2021	Bond Future	Sell	268	0.00
2044 On 04/11/2021	Bond Future	Sell	268	0.00
2044 On 04/11/2021	Bond Future	Buy	268	0.00
2044 On 05/08/2021	Bond Future	Buy	652	0.00
2044 On 05/08/2021	Bond Future	Sell	652	0.00
2044 On 04/11/2021	Bond Future	Sell	652	0.00
2044 On 04/11/2021	Bond Future	Buy	652	0.00
2044 On 05/08/2021	Bond Future	Buy	767	0.00
2044 On 05/08/2021	Bond Future	Sell	767	0.00
2044 On 04/11/2021	Bond Future	Sell	767	0.00
2044 On 04/11/2021	Bond Future	Buy	767	0.00
2044 On 05/08/2021	Bond Future	Buy	1,228	0.00
2044 On 05/08/2021	Bond Future	Sell	1,228	0.00
2044 On 04/11/2021	Bond Future	Sell	1,228	0.00
2044 On 04/11/2021	Bond Future	Buy	1,228	0.00
2044 On 05/08/2021	Bond Future	Buy	2,045	0.00
2044 On 05/08/2021	Bond Future	Sell	2,045	0.00
2044 On 04/11/2021	Bond Future	Sell	2,045	0.00
2044 On 04/11/2021	Bond Future	Buy	2,045	0.00
2044 On 05/08/2021	Bond Future	Buy	2,188	0.00
2044 On 05/08/2021	Bond Future	Sell	2,188	0.00
2044 On 04/11/2021	Bond Future	Sell	2,188	0.00
2044 On 04/11/2021	Bond Future	Buy	2,188	0.00
2044 On 05/08/2021	Bond Future	Buy	3,451	0.00
2044 On 05/08/2021	Bond Future	Sell	3,451	0.00
2044 On 05/08/2021	Bond Future	Buy	3,451	0.00
2044 On 05/08/2021	Bond Future	Sell	3,451	0.00
2044 On 04/11/2021	Bond Future	Buy	3,451	0.00
2044 On 04/11/2021	Bond Future	Sell	3,451	0.00
2044 On 04/11/2021	Bond Future	Sell	3,451	0.00
2044 On 04/11/2021	Bond Future	Buy	3,451	0.00
2044 On 05/08/2021	Bond Future	Sell	4,771	0.00
2044 On 05/08/2021	Bond Future	Buy	4,771	0.00
2044 On 04/11/2021	Bond Future	Sell	4,818	0.00
2044 On 04/11/2021	Bond Future	Buy	4,818	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	4	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	4	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	4	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	4	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	4	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	4	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	4	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	13	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	13	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	13	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	13	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	13	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	13	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	13	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	40	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	40	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	40	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	40	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	40	0.00
R248 On 05/08/2021	Bond Future			Sell	50	0.00
R248 On 05/08/2021	Bond Future			Buy	50	0.00
R248 On 05/08/2021	Bond Future			Buy	50	0.00
R248 On 05/08/2021	Bond Future			Sell	50	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	191	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	191	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	191	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	191	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	191	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	191	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	202	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	202	0.00

R248 On 05/08/2021	Bond Future	10.30	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	202	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	202	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	202	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	850	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	850	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	850	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	850	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	850	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	850	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	850	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Buy	1,300	0.00
R248 On 05/08/2021	Bond Future	10.90	Call	Sell	1,300	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Buy	1,300	0.00
R248 On 05/08/2021	Bond Future	10.30	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	9.80	Call	Buy	1,300	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Sell	1,300	0.00
R248 On 03/02/2022	Bond Future	10.50	Call	Buy	1,300	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future			Buy	4	0.00
R209 On 04/11/2021	Bond Future			Sell	4	0.00
R209 On 04/11/2021	Bond Future			Buy	86	0.00
R209 On 04/11/2021	Bond Future			Sell	86	0.00
R209 On 04/11/2021	Bond Future			Buy	91	0.00
R209 On 04/11/2021	Bond Future			Sell	91	0.00

Grand Total for Daily Detailed Turnover:

63,455 0.00