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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2021

TO DATE : 29/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00
<b>I2025 Bond Future</b>					
2025 On 04/11/2021	Bond Future		Buy	120	0.00
2025 On 04/11/2021	Bond Future		Sell	120	0.00
<b>R186 Bond Future</b>					
R186 On 04/11/2021	Bond Future		Sell	3	0.00
R186 On 04/11/2021	Bond Future		Buy	3	0.00
R186 On 04/11/2021	Bond Future		Buy	20	0.00
R186 On 04/11/2021	Bond Future		Sell	20	0.00

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**R2023 Bond Future**

R023 On 04/11/2021	Bond Future	Buy	32	0.00
R023 On 04/11/2021	Bond Future	Sell	32	0.00
R023 On 04/11/2021	Bond Future	Sell	700	0.00
R023 On 04/11/2021	Bond Future	Buy	700	0.00

**R2030 Bond Future**

2030 On 04/11/2021	Bond Future	Buy	1	0.00
2030 On 04/11/2021	Bond Future	Sell	1	0.00
2030 On 04/11/2021	Bond Future	Buy	1	0.00
2030 On 04/11/2021	Bond Future	Sell	1	0.00
2030 On 04/11/2021	Bond Future	Buy	4	0.00
2030 On 04/11/2021	Bond Future	Sell	4	0.00
2030 On 04/11/2021	Bond Future	Buy	5	0.00
2030 On 04/11/2021	Bond Future	Sell	5	0.00
2030 On 04/11/2021	Bond Future	Buy	6	0.00
2030 On 04/11/2021	Bond Future	Sell	6	0.00
2030 On 04/11/2021	Bond Future	Buy	6	0.00
2030 On 04/11/2021	Bond Future	Sell	6	0.00
2030 On 04/11/2021	Bond Future	Buy	7	0.00
2030 On 04/11/2021	Bond Future	Sell	7	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	10	0.00
2030 On 04/11/2021	Bond Future	Sell	10	0.00
2030 On 04/11/2021	Bond Future	Buy	10	0.00
2030 On 04/11/2021	Bond Future	Sell	10	0.00
2030 On 04/11/2021	Bond Future	Buy	11	0.00
2030 On 04/11/2021	Bond Future	Sell	11	0.00
2030 On 04/11/2021	Bond Future	Buy	11	0.00
2030 On 04/11/2021	Bond Future	Sell	11	0.00
2030 On 04/11/2021	Bond Future	Buy	13	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 04/11/2021	Bond Future	Sell	13	0.00
2030 On 04/11/2021	Bond Future	Buy	16	0.00
2030 On 04/11/2021	Bond Future	Sell	16	0.00
2030 On 04/11/2021	Bond Future	Buy	19	0.00
2030 On 04/11/2021	Bond Future	Sell	19	0.00
2030 On 04/11/2021	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021			Sell	20	0.00
2030 On 04/11/2021			Buy	21	0.00
2030 On 04/11/2021			Sell	21	0.00
2030 On 04/11/2021			Buy	22	0.00
2030 On 04/11/2021			Sell	22	0.00
2030 On 04/11/2021			Buy	23	0.00
2030 On 04/11/2021			Sell	23	0.00
2030 On 04/11/2021			Buy	25	0.00
2030 On 04/11/2021			Sell	25	0.00
2030 On 04/11/2021			Buy	44	0.00
2030 On 04/11/2021			Sell	44	0.00
2030 On 04/11/2021			Buy	46	0.00
2030 On 04/11/2021			Sell	46	0.00
2030 On 04/11/2021			Buy	53	0.00
2030 On 04/11/2021			Sell	53	0.00
2030 On 04/11/2021			Sell	75	0.00
2030 On 04/11/2021			Buy	75	0.00
2030 On 04/11/2021			Buy	105	0.00
2030 On 04/11/2021			Sell	105	0.00
2030 On 04/11/2021			Buy	199	0.00
2030 On 04/11/2021			Sell	199	0.00
2030 On 04/11/2021			Buy	234	0.00
2030 On 04/11/2021			Sell	234	0.00
2030 On 04/11/2021			Buy	406	0.00
2030 On 04/11/2021			Sell	406	0.00
2030 On 04/11/2021			Buy	468	0.00
2030 On 04/11/2021			Sell	468	0.00
2030 On 04/11/2021			Sell	818	0.00
2030 On 04/11/2021			Buy	818	0.00
2030 On 04/11/2021			Sell	999	0.00
2030 On 04/11/2021			Buy	999	0.00
<b>R2032 Bond Future</b>					
2032 On 04/11/2021			Sell	600	0.00
2032 On 04/11/2021			Buy	600	0.00
<b>R2035 Bond Future</b>					
R035 On 04/11/2021			Buy	6	0.00
R035 On 04/11/2021			Sell	6	0.00

**R2037 Bond Future**

2037 On 04/11/2021	Bond Future			Sell	9	0.00
2037 On 04/11/2021	Bond Future			Buy	9	0.00

**R2040 Bond Future**

2040 On 04/11/2021	Bond Future			Sell	5	0.00
2040 On 04/11/2021	Bond Future			Buy	5	0.00

**R2044 Bond Future**

2044 On 04/11/2021	Bond Future			Sell	3	0.00
2044 On 04/11/2021	Bond Future			Buy	3	0.00
2044 On 04/11/2021	Bond Future			Sell	8	0.00
2044 On 04/11/2021	Bond Future			Buy	8	0.00
2044 On 04/11/2021	Bond Future			Sell	8	0.00
2044 On 04/11/2021	Bond Future			Buy	8	0.00

**R2048 Bond Future**

R248 On 04/11/2021	Bond Future			Buy	7	0.00
R248 On 04/11/2021	Bond Future			Sell	7	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Sell	40	0.00
R248 On 03/02/2022	Bond Future	10.00	Call	Buy	40	0.00
R248 On 04/11/2021	Bond Future			Sell	100	0.00
R248 On 04/11/2021	Bond Future			Buy	100	0.00
R248 On 04/11/2021	Bond Future			Buy	100	0.00
R248 On 04/11/2021	Bond Future			Sell	100	0.00

**R209 Bond Future**

R209 On 04/11/2021	Bond Future			Sell	19	0.00
R209 On 04/11/2021	Bond Future			Buy	19	0.00
R209 On 04/11/2021	Bond Future			Sell	23	0.00
R209 On 04/11/2021	Bond Future			Buy	23	0.00
R209 On 04/11/2021	Bond Future			Sell	35	0.00
R209 On 04/11/2021	Bond Future			Buy	35	0.00
R209 On 04/11/2021	Bond Future			Sell	40	0.00
R209 On 04/11/2021	Bond Future			Buy	40	0.00
R209 On 04/11/2021	Bond Future			Buy	50	0.00
R209 On 04/11/2021	Bond Future			Sell	50	0.00
R209 On 04/11/2021	Bond Future			Buy	50	0.00
R209 On 04/11/2021	Bond Future			Sell	50	0.00
R209 On 04/11/2021	Bond Future			Sell	117	0.00
R209 On 04/11/2021	Bond Future			Buy	117	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,805</b>	<b>0.00</b>

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