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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/10/2021

TO DATE : 14/10/2021

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

GOVI On 04/11/2021	GOVI		Buy	2	0.00
GOVI On 04/11/2021	GOVI		Sell	2	0.00
GOVI On 03/02/2022	GOVI		Sell	2	0.00
GOVI On 03/02/2022	GOVI		Buy	2	0.00
GOVI On 04/11/2021	GOVI		Sell	3	0.00
GOVI On 04/11/2021	GOVI		Buy	3	0.00
GOVI On 04/11/2021	GOVI		Buy	3	0.00
GOVI On 04/11/2021	GOVI		Sell	3	0.00
GOVI On 04/11/2021	GOVI		Sell	10	0.00
GOVI On 04/11/2021	GOVI		Buy	10	0.00
GOVI On 04/11/2021	GOVI		Buy	10	0.00
GOVI On 04/11/2021	GOVI		Sell	10	0.00
GOVI On 04/11/2021	GOVI		Buy	10	0.00

GOVI On 04/11/2021	GOVI	Sell	10	0.00
GOVI On 03/02/2022	GOVI	Sell	10	0.00
GOVI On 03/02/2022	GOVI	Buy	10	0.00
GOVI On 03/02/2022	GOVI	Buy	10	0.00
GOVI On 03/02/2022	GOVI	Sell	10	0.00
GOVI On 03/02/2022	GOVI	Buy	10	0.00
GOVI On 03/02/2022	GOVI	Sell	10	0.00
GOVI On 04/11/2021	GOVI	Buy	31	0.00
GOVI On 04/11/2021	GOVI	Sell	31	0.00
GOVI On 03/02/2022	GOVI	Sell	31	0.00
GOVI On 03/02/2022	GOVI	Buy	31	0.00
GOVI On 04/11/2021	GOVI	Buy	250	0.00
GOVI On 04/11/2021	GOVI	Sell	250	0.00
GOVI On 03/02/2022	GOVI	Sell	250	0.00
GOVI On 03/02/2022	GOVI	Buy	250	0.00
GOVI On 04/11/2021	GOVI	Sell	283	0.00
GOVI On 04/11/2021	GOVI	Buy	283	0.00
GOVI On 03/02/2022	GOVI	Buy	283	0.00
GOVI On 03/02/2022	GOVI	Sell	283	0.00

I2025 Bond Future

2025 On 04/11/2021	Bond Future	Buy	120	0.00
2025 On 04/11/2021	Bond Future	Sell	120	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future	Buy	9	0.00
R186 On 04/11/2021	Bond Future	Sell	9	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Buy	3	0.00
2030 On 04/11/2021	Bond Future	Sell	3	0.00
2030 On 04/11/2021	Bond Future	Sell	26	0.00
2030 On 04/11/2021	Bond Future	Buy	26	0.00
2030 On 04/11/2021	Bond Future	Buy	60	0.00
2030 On 04/11/2021	Bond Future	Sell	60	0.00
2030 On 04/11/2021	Bond Future	Buy	60	0.00
2030 On 04/11/2021	Bond Future	Sell	60	0.00
2030 On 04/11/2021	Bond Future	Sell	60	0.00
2030 On 04/11/2021	Bond Future	Buy	60	0.00
2030 On 04/11/2021	Bond Future	Sell	72	0.00
2030 On 04/11/2021	Bond Future	Buy	72	0.00
2030 On 04/11/2021	Bond Future	Sell	94	0.00
2030 On 04/11/2021	Bond Future	Buy	94	0.00
2030 On 04/11/2021	Bond Future	Sell	130	0.00
2030 On 04/11/2021	Bond Future	Buy	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021	Bond Future		Sell	322	0.00
2030 On 04/11/2021	Bond Future		Buy	322	0.00
2030 On 03/02/2022	Bond Future		Sell	1,000	0.00
2030 On 03/02/2022	Bond Future		Buy	1,000	0.00
2030 On 03/02/2022	Bond Future		Buy	1,710	0.00
2030 On 03/02/2022	Bond Future		Sell	1,710	0.00
2030 On 03/02/2022	Bond Future		Sell	1,710	0.00
2030 On 03/02/2022	Bond Future		Buy	1,710	0.00
R2032 Bond Future					
2032 On 04/11/2021	Bond Future		Buy	600	0.00
2032 On 04/11/2021	Bond Future		Sell	600	0.00
2032 On 03/02/2022	Bond Future		Buy	1,000	0.00
2032 On 03/02/2022	Bond Future		Sell	1,000	0.00
2032 On 03/02/2022	Bond Future		Sell	1,797	0.00
2032 On 03/02/2022	Bond Future		Buy	1,797	0.00
R2037 Bond Future					
2037 On 04/11/2021	Bond Future		Buy	63	0.00
2037 On 04/11/2021	Bond Future		Sell	63	0.00
2037 On 04/11/2021	Bond Future		Sell	1,500	0.00
2037 On 04/11/2021	Bond Future		Buy	1,500	0.00
2037 On 03/02/2022	Bond Future		Buy	1,500	0.00
2037 On 03/02/2022	Bond Future		Sell	1,500	0.00
R2040 Bond Future					
2040 On 04/11/2021	Bond Future		Sell	13	0.00
2040 On 04/11/2021	Bond Future		Buy	13	0.00
R2044 Bond Future					
2044 On 04/11/2021	Bond Future		Buy	32	0.00
2044 On 04/11/2021	Bond Future		Sell	32	0.00
R2048 Bond Future					
R248 On 04/11/2021	Bond Future		Buy	1	0.00
R248 On 04/11/2021	Bond Future		Sell	1	0.00
R248 On 04/11/2021	Bond Future		Sell	18	0.00
R248 On 04/11/2021	Bond Future		Buy	18	0.00
R248 On 04/11/2021	Bond Future		Buy	37	0.00
R248 On 04/11/2021	Bond Future		Sell	37	0.00

R248 On 04/11/2021	Bond Future		Buy	216	0.00
R248 On 04/11/2021	Bond Future		Sell	216	0.00
R248 On 04/11/2021	Bond Future		Sell	16,150	0.00
R248 On 04/11/2021	Bond Future		Buy	16,150	0.00
R248 On 03/02/2022	Bond Future		Sell	16,150	0.00
R248 On 03/02/2022	Bond Future		Buy	16,150	0.00
R248 On 04/11/2021	Bond Future		Sell	20,000	0.00
R248 On 04/11/2021	Bond Future		Buy	20,000	0.00
R248 On 03/02/2022	Bond Future		Buy	20,000	0.00
R248 On 03/02/2022	Bond Future		Sell	20,000	0.00

R209 Bond Future

R209 On 05/05/2022	Bond Future		Sell	575	0.00	
R209 On 05/05/2022	Bond Future		Buy	575	0.00	
R209 On 05/05/2022	Bond Future		Sell	575	0.00	
R209 On 05/05/2022	Bond Future		Buy	575	0.00	
R209 On 04/11/2021	Bond Future		Sell	660	0.00	
R209 On 04/11/2021	Bond Future		Buy	660	0.00	
R209 On 04/11/2021	Bond Future		Buy	900	0.00	
R209 On 04/11/2021	Bond Future		Sell	900	0.00	
R209 On 04/11/2021	Bond Future		Sell	925	0.00	
R209 On 04/11/2021	Bond Future		Buy	925	0.00	
R209 On 05/05/2022	Bond Future		Sell	1,150	0.00	
R209 On 05/05/2022	Bond Future		Buy	1,150	0.00	
R209 On 05/05/2022	Bond Future		Buy	1,150	0.00	
R209 On 05/05/2022	Bond Future		Sell	1,150	0.00	
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	1,250	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	1,250	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 04/11/2021	Bond Future			Buy	1,825	0.00
R209 On 04/11/2021	Bond Future			Sell	1,825	0.00
R209 On 04/11/2021	Bond Future			Buy	1,825	0.00
R209 On 04/11/2021	Bond Future			Sell	1,825	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R213 Bond Future						
R213 On 03/02/2022	Bond Future			Buy	1,901	0.00
R213 On 03/02/2022	Bond Future			Sell	1,901	0.00
R214 Bond Future						
R214 On 04/11/2021	Bond Future			Sell	1,817	0.00

R214 On 04/11/2021 Bond Future

Buy

1,817

0.00

Grand Total for Daily Detailed Turnover:

143,954

0.00