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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/01/2021

TO DATE : 12/01/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	3	0.00
GOVI On 04/02/2021	GOVI		Buy	3	0.00
GOVI On 04/02/2021	GOVI		Buy	4	0.00
GOVI On 04/02/2021	GOVI		Sell	4	0.00

I2025 Bond Future

2025 On 04/02/2021	Bond Future		Sell	32	0.00
2025 On 04/02/2021	Bond Future		Buy	32	0.00
2025 On 04/02/2021	Bond Future		Sell	62	0.00
2025 On 04/02/2021	Bond Future		Buy	62	0.00
2025 On 04/02/2021	Bond Future		Buy	94	0.00

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2025 On 04/02/2021	Bond Future	Sell	94	0.00
R186 Bond Future				
R186 On 04/02/2021	Bond Future	Sell	90	0.00
R186 On 04/02/2021	Bond Future	Buy	90	0.00
R186 On 04/02/2021	Bond Future	Buy	90	0.00
R186 On 04/02/2021	Bond Future	Sell	90	0.00
R2030 Bond Future				
2030 On 04/02/2021	Bond Future	Sell	140	0.00
2030 On 04/02/2021	Bond Future	Buy	140	0.00
2030 On 04/02/2021	Bond Future	Buy	140	0.00
2030 On 04/02/2021	Bond Future	Sell	140	0.00
R2032 Bond Future				
2032 On 04/02/2021	Bond Future	Buy	160	0.00
2032 On 04/02/2021	Bond Future	Sell	160	0.00
2032 On 04/02/2021	Bond Future	Buy	160	0.00
2032 On 04/02/2021	Bond Future	Sell	160	0.00
R2035 Bond Future				
R035 On 04/02/2021	Bond Future	Sell	110	0.00
R035 On 04/02/2021	Bond Future	Buy	110	0.00
R035 On 04/02/2021	Bond Future	Buy	110	0.00
R035 On 04/02/2021	Bond Future	Sell	110	0.00
R2037 Bond Future				
2037 On 04/02/2021	Bond Future	Buy	90	0.00
2037 On 04/02/2021	Bond Future	Sell	90	0.00
2037 On 04/02/2021	Bond Future	Buy	90	0.00
2037 On 04/02/2021	Bond Future	Sell	90	0.00
R2040 Bond Future				
2040 On 04/02/2021	Bond Future	Sell	30	0.00
2040 On 04/02/2021	Bond Future	Buy	30	0.00
2040 On 04/02/2021	Bond Future	Buy	30	0.00
2040 On 04/02/2021	Bond Future	Sell	30	0.00
R2048 Bond Future				
R248 On 04/02/2021	Bond Future	Buy	10	0.00
R248 On 04/02/2021	Bond Future	Sell	10	0.00
R248 On 04/02/2021	Bond Future	Buy	10	0.00
R248 On 04/02/2021	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/02/2021	Bond Future		Sell	3,000	0.00
R248 On 04/02/2021	Bond Future		Buy	3,000	0.00
Grand Total for Daily Detailed Turnover:				4,456	0.00