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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/02/2021

TO DATE : 15/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Sell	5	0.00
R186 On 06/05/2021	Bond Future		Buy	5	0.00
R186 On 06/05/2021	Bond Future		Buy	8	0.00
R186 On 06/05/2021	Bond Future		Sell	8	0.00
R186 On 06/05/2021	Bond Future		Sell	8	0.00
R186 On 06/05/2021	Bond Future		Buy	8	0.00
R186 On 06/05/2021	Bond Future		Sell	10	0.00

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R186 On 06/05/2021	Bond Future	Buy	10	0.00
R186 On 06/05/2021	Bond Future	Sell	24	0.00
R186 On 06/05/2021	Bond Future	Buy	24	0.00
R186 On 06/05/2021	Bond Future	Sell	28	0.00
R186 On 06/05/2021	Bond Future	Buy	28	0.00
R186 On 06/05/2021	Bond Future	Sell	43	0.00
R186 On 06/05/2021	Bond Future	Buy	43	0.00
R186 On 06/05/2021	Bond Future	Sell	51	0.00
R186 On 06/05/2021	Bond Future	Buy	51	0.00
R186 On 06/05/2021	Bond Future	Sell	95	0.00
R186 On 06/05/2021	Bond Future	Buy	95	0.00
R186 On 06/05/2021	Bond Future	Sell	118	0.00
R186 On 06/05/2021	Bond Future	Buy	118	0.00
R186 On 06/05/2021	Bond Future	Sell	126	0.00
R186 On 06/05/2021	Bond Future	Buy	126	0.00
R186 On 06/05/2021	Bond Future	Sell	140	0.00
R186 On 06/05/2021	Bond Future	Buy	140	0.00
R186 On 06/05/2021	Bond Future	Sell	1,015	0.00
R186 On 06/05/2021	Bond Future	Buy	1,015	0.00
R186 On 06/05/2021	Bond Future	Buy	1,655	0.00
R186 On 06/05/2021	Bond Future	Sell	1,655	0.00

R2023 Bond Future

R023 On 06/05/2021	Bond Future	Buy	105	0.00
R023 On 06/05/2021	Bond Future	Sell	105	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Buy	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	0.00
2030 On 06/05/2021	Bond Future	Sell	5	0.00
2030 On 06/05/2021	Bond Future	Buy	5	0.00

R2032 Bond Future

2032 On 06/05/2021	Bond Future	Sell	15	0.00
2032 On 06/05/2021	Bond Future	Buy	15	0.00
2032 On 06/05/2021	Bond Future	Sell	21	0.00
2032 On 06/05/2021	Bond Future	Buy	21	0.00
2032 On 06/05/2021	Bond Future	Sell	134	0.00
2032 On 06/05/2021	Bond Future	Buy	134	0.00
2032 On 06/05/2021	Bond Future	Buy	170	0.00
2032 On 06/05/2021	Bond Future	Sell	170	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/05/2021			Buy	30	0.00
2037 On 06/05/2021			Sell	30	0.00
R2048 Bond Future					
R248 On 06/05/2021			Sell	350	0.00
R248 On 06/05/2021			Buy	350	0.00
Grand Total for Daily Detailed Turnover:				4,165	0.00