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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/03/2021

TO DATE : 15/03/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	4	0.00
GOVI On 06/05/2021	GOVI		Buy	4	0.00
GOVI On 06/05/2021	GOVI		Sell	4	0.00
GOVI On 06/05/2021	GOVI		Buy	4	0.00
GOVI On 06/05/2021	GOVI		Sell	9	0.00
GOVI On 06/05/2021	GOVI		Buy	9	0.00
R2030 Bond Future					
2030 On 05/08/2021	Bond Future	8.83	Call Sell	29	0.00
2030 On 05/08/2021	Bond Future	8.83	Call Buy	29	0.00
2030 On 05/08/2021	Bond Future	10.15	Put Sell	29	0.00

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2030 On 05/08/2021	Bond Future	10.15	Put	Buy	29	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Buy	29	0.00
2030 On 05/08/2021	Bond Future	9.75	Put	Sell	29	0.00

R2035 Bond Future

R035 On 06/05/2021	Bond Future			Buy	8	0.00
R035 On 06/05/2021	Bond Future			Sell	8	0.00
R035 On 06/05/2021	Bond Future			Sell	14	0.00
R035 On 06/05/2021	Bond Future			Buy	14	0.00
R035 On 06/05/2021	Bond Future			Buy	14	0.00
R035 On 06/05/2021	Bond Future			Sell	14	0.00
R035 On 06/05/2021	Bond Future			Buy	17	0.00
R035 On 06/05/2021	Bond Future			Sell	17	0.00
R035 On 06/05/2021	Bond Future			Buy	18	0.00
R035 On 06/05/2021	Bond Future			Sell	18	0.00
R035 On 06/05/2021	Bond Future			Buy	28	0.00
R035 On 06/05/2021	Bond Future			Sell	28	0.00
R035 On 06/05/2021	Bond Future			Buy	29	0.00
R035 On 06/05/2021	Bond Future			Sell	29	0.00
R035 On 06/05/2021	Bond Future			Buy	46	0.00
R035 On 06/05/2021	Bond Future			Sell	46	0.00
R035 On 06/05/2021	Bond Future			Buy	63	0.00
R035 On 06/05/2021	Bond Future			Sell	63	0.00
R035 On 06/05/2021	Bond Future			Buy	250	0.00
R035 On 06/05/2021	Bond Future			Sell	250	0.00
R035 On 06/05/2021	Bond Future			Buy	322	0.00
R035 On 06/05/2021	Bond Future			Sell	322	0.00
R035 On 06/05/2021	Bond Future			Sell	343	0.00
R035 On 06/05/2021	Bond Future			Buy	343	0.00
R035 On 06/05/2021	Bond Future			Sell	643	0.00
R035 On 06/05/2021	Bond Future			Buy	643	0.00
R035 On 06/05/2021	Bond Future			Sell	795	0.00
R035 On 06/05/2021	Bond Future			Buy	795	0.00
R035 On 06/05/2021	Bond Future			Sell	1,000	0.00
R035 On 06/05/2021	Bond Future			Buy	1,000	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future			Buy	7	0.00
2037 On 06/05/2021	Bond Future			Sell	7	0.00
2037 On 06/05/2021	Bond Future			Buy	8	0.00
2037 On 06/05/2021	Bond Future			Sell	8	0.00
2037 On 06/05/2021	Bond Future			Buy	18	0.00
2037 On 06/05/2021	Bond Future			Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/05/2021			Buy	46	0.00
2037 On 06/05/2021			Sell	46	0.00
2037 On 06/05/2021			Buy	63	0.00
2037 On 06/05/2021			Sell	63	0.00
2037 On 06/05/2021			Buy	139	0.00
2037 On 06/05/2021			Sell	139	0.00
2037 On 06/05/2021			Buy	326	0.00
2037 On 06/05/2021			Sell	326	0.00
2037 On 06/05/2021			Buy	607	0.00
2037 On 06/05/2021			Sell	607	0.00
R2040 Bond Future					
2040 On 06/05/2021			Buy	11	0.00
2040 On 06/05/2021			Sell	11	0.00
2040 On 06/05/2021			Sell	16	0.00
2040 On 06/05/2021			Buy	16	0.00
2040 On 06/05/2021			Buy	16	0.00
2040 On 06/05/2021			Sell	16	0.00
2040 On 06/05/2021			Buy	22	0.00
2040 On 06/05/2021			Sell	22	0.00
2040 On 06/05/2021			Buy	27	0.00
2040 On 06/05/2021			Sell	27	0.00
2040 On 06/05/2021			Sell	32	0.00
2040 On 06/05/2021			Buy	32	0.00
2040 On 06/05/2021			Buy	201	0.00
2040 On 06/05/2021			Sell	201	0.00
2040 On 06/05/2021			Buy	248	0.00
2040 On 06/05/2021			Sell	248	0.00
2040 On 06/05/2021			Sell	308	0.00
2040 On 06/05/2021			Buy	308	0.00
2040 On 06/05/2021			Sell	640	0.00
2040 On 06/05/2021			Buy	640	0.00
2040 On 06/05/2021			Buy	996	0.00
2040 On 06/05/2021			Sell	996	0.00
2040 On 06/05/2021			Buy	1,992	0.00
2040 On 06/05/2021			Sell	1,992	0.00
2040 On 06/05/2021			Buy	2,517	0.00
2040 On 06/05/2021			Sell	2,517	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future	Buy	23	0.00
2044 On 06/05/2021	Bond Future	Sell	23	0.00

Grand Total for Daily Detailed Turnover: **11,958** **0.00**