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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/04/2021

TO DATE : 08/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 06/05/2021	GOVI		Sell	11	0.00
GOVI On 06/05/2021	GOVI		Buy	11	0.00
<b>I2029 Bond Future</b>					
2029 On 06/05/2021	Bond Future		Buy	91	0.00
2029 On 06/05/2021	Bond Future		Sell	91	0.00
<b>I2038 Bond Future</b>					
2038 On 06/05/2021	Bond Future		Sell	70	0.00
2038 On 06/05/2021	Bond Future		Buy	70	0.00
2038 On 06/05/2021	Bond Future		Buy	70	0.00
2038 On 06/05/2021	Bond Future		Sell	70	0.00

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**R197 Bond Future**

R197 On 05/08/2021	Bond Future		Sell		3	0.00
R197 On 05/08/2021	Bond Future		Buy		3	0.00
R197 On 05/08/2021	Bond Future		Sell		10	0.00
R197 On 05/08/2021	Bond Future		Buy		10	0.00
R197 On 05/08/2021	Bond Future		Sell		13	0.00
R197 On 05/08/2021	Bond Future		Buy		13	0.00

**R202 Bond Future**

R202 On 06/05/2021	Bond Future		Buy		45	0.00
R202 On 06/05/2021	Bond Future		Sell		45	0.00

**R2030 Bond Future**

2030 On 06/05/2021	Bond Future		Sell		44	0.00
2030 On 06/05/2021	Bond Future		Buy		44	0.00

**R2035 Bond Future**

R035 On 06/05/2021	Bond Future		Buy		19	0.00
R035 On 06/05/2021	Bond Future		Sell		19	0.00

**R2037 Bond Future**

2037 On 04/11/2021	Bond Future	12.30	Put	Buy	18	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	18	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	26	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	26	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	26	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	26	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	46	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	46	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	46	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	46	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	72	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	72	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	94	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	94	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	94	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	94	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	128	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	128	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Sell	218	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	218	0.00
2037 On 04/11/2021	Bond Future	12.30	Put	Buy	384	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/11/2021 Bond Future	12.30	Put	Sell	384	0.00
2037 On 04/11/2021 Bond Future	12.30	Put	Buy	384	0.00
2037 On 04/11/2021 Bond Future	12.30	Put	Sell	384	0.00
<b>R2040 Bond Future</b>					
2040 On 06/05/2021 Bond Future			Sell	321	0.00
2040 On 06/05/2021 Bond Future			Buy	321	0.00
<b>R210 Bond Future</b>					
R210 On 06/05/2021 Bond Future			Buy	47	0.00
R210 On 06/05/2021 Bond Future			Sell	47	0.00
<b>R212 Bond Future</b>					
R212 On 06/05/2021 Bond Future			Buy	500	0.00
R212 On 06/05/2021 Bond Future			Sell	500	0.00
<b>R214 Bond Future</b>					
R214 On 06/05/2021 Bond Future			Sell	4	0.00
R214 On 06/05/2021 Bond Future			Buy	4	0.00
R214 On 06/05/2021 Bond Future			Sell	45	0.00
R214 On 06/05/2021 Bond Future			Buy	45	0.00
R214 On 06/05/2021 Bond Future			Sell	55	0.00
R214 On 06/05/2021 Bond Future			Buy	55	0.00
R214 On 06/05/2021 Bond Future			Sell	113	0.00
R214 On 06/05/2021 Bond Future			Buy	113	0.00
R214 On 06/05/2021 Bond Future			Sell	358	0.00
R214 On 06/05/2021 Bond Future			Buy	358	0.00
R214 On 06/05/2021 Bond Future			Sell	575	0.00
R214 On 06/05/2021 Bond Future			Buy	575	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,930</b>	<b>0.00</b>