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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/04/2021

TO DATE : 19/04/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Buy	430	0.00
GOVI On 06/05/2021	GOVI		Sell	430	0.00
GOVI On 05/08/2021	GOVI		Buy	430	0.00
GOVI On 05/08/2021	GOVI		Sell	430	0.00
I2025 Bond Future					
2025 On 06/05/2021	Bond Future		Sell	170	0.00
2025 On 06/05/2021	Bond Future		Buy	170	0.00
2025 On 05/08/2021	Bond Future		Buy	170	0.00
2025 On 05/08/2021	Bond Future		Sell	170	0.00
R186 Bond Future					
R186 On 06/05/2021	Bond Future		Sell	2	0.00

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R186 On 06/05/2021	Bond Future			Buy	2	0.00
R186 On 05/08/2021	Bond Future			Buy	2	0.00
R186 On 05/08/2021	Bond Future			Sell	2	0.00
R197 Bond Future						
R197 On 06/05/2021	Bond Future			Buy	840	0.00
R197 On 06/05/2021	Bond Future			Sell	840	0.00
R2030 Bond Future						
2030 On 06/05/2021	Bond Future			Sell	39	0.00
2030 On 06/05/2021	Bond Future			Buy	39	0.00
2030 On 06/05/2021	Bond Future			Sell	83	0.00
2030 On 06/05/2021	Bond Future			Buy	83	0.00
2030 On 06/05/2021	Bond Future			Buy	102	0.00
2030 On 06/05/2021	Bond Future			Sell	102	0.00
2030 On 06/05/2021	Bond Future			Sell	122	0.00
2030 On 06/05/2021	Bond Future			Buy	122	0.00
R2032 Bond Future						
2032 On 06/05/2021	Bond Future			Buy	6	0.00
2032 On 06/05/2021	Bond Future			Sell	6	0.00
2032 On 05/08/2021	Bond Future			Sell	6	0.00
2032 On 05/08/2021	Bond Future			Buy	6	0.00
2032 On 06/05/2021	Bond Future			Buy	15	0.00
2032 On 06/05/2021	Bond Future			Sell	15	0.00
2032 On 05/08/2021	Bond Future			Sell	15	0.00
2032 On 05/08/2021	Bond Future			Buy	15	0.00
2032 On 06/05/2021	Bond Future			Buy	26	0.00
2032 On 06/05/2021	Bond Future			Sell	26	0.00
2032 On 05/08/2021	Bond Future			Sell	26	0.00
2032 On 05/08/2021	Bond Future			Buy	26	0.00
2032 On 06/05/2021	Bond Future			Buy	41	0.00
2032 On 06/05/2021	Bond Future			Sell	41	0.00
2032 On 05/08/2021	Bond Future			Sell	41	0.00
2032 On 05/08/2021	Bond Future			Buy	41	0.00
2032 On 06/05/2021	Bond Future			Buy	46	0.00
2032 On 06/05/2021	Bond Future			Sell	46	0.00
2032 On 05/08/2021	Bond Future			Sell	46	0.00
2032 On 05/08/2021	Bond Future			Buy	46	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Buy	100	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Sell	100	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Sell	100	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 03/02/2022	Bond Future	10.95	Put	Buy	100	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	100	0.00
2032 On 06/05/2021	Bond Future			Buy	111	0.00
2032 On 06/05/2021	Bond Future			Sell	111	0.00
2032 On 05/08/2021	Bond Future			Sell	111	0.00
2032 On 05/08/2021	Bond Future			Buy	111	0.00
2032 On 06/05/2021	Bond Future			Buy	189	0.00
2032 On 06/05/2021	Bond Future			Sell	189	0.00
2032 On 05/08/2021	Bond Future			Sell	189	0.00
2032 On 05/08/2021	Bond Future			Buy	189	0.00
2032 On 06/05/2021	Bond Future			Buy	249	0.00
2032 On 06/05/2021	Bond Future			Sell	249	0.00
2032 On 05/08/2021	Bond Future			Sell	249	0.00
2032 On 05/08/2021	Bond Future			Buy	249	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Buy	300	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Sell	300	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Buy	300	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Buy	300	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Buy	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Buy	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Buy	300	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	300	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Buy	400	0.00
2032 On 03/02/2022	Bond Future	9.58	Call	Sell	400	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Buy	400	0.00
2032 On 03/02/2022	Bond Future	10.35	Put	Sell	400	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Buy	400	0.00
2032 On 03/02/2022	Bond Future	10.95	Put	Sell	400	0.00
2032 On 06/05/2021	Bond Future			Buy	3,208	0.00
2032 On 06/05/2021	Bond Future			Sell	3,208	0.00
2032 On 05/08/2021	Bond Future			Sell	3,208	0.00
2032 On 05/08/2021	Bond Future			Buy	3,208	0.00
2032 On 06/05/2021	Bond Future			Buy	5,493	0.00
2032 On 06/05/2021	Bond Future			Sell	5,493	0.00
2032 On 05/08/2021	Bond Future			Sell	5,493	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Sell	2,385	0.00
R035 On 05/08/2021			Buy	2,385	0.00
R035 On 06/05/2021			Buy	4,084	0.00
R035 On 06/05/2021			Sell	4,084	0.00
R035 On 05/08/2021			Sell	4,084	0.00
R035 On 05/08/2021			Buy	4,084	0.00
R035 On 06/05/2021			Buy	6,808	0.00
R035 On 06/05/2021			Sell	6,808	0.00
R035 On 05/08/2021			Buy	6,808	0.00
R035 On 05/08/2021			Sell	6,808	0.00
R2037 Bond Future					
2037 On 06/05/2021			Buy	1	0.00
2037 On 06/05/2021			Sell	1	0.00
2037 On 06/05/2021			Buy	2	0.00
2037 On 06/05/2021			Sell	2	0.00
2037 On 06/05/2021			Buy	2	0.00
2037 On 06/05/2021			Sell	2	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	4	0.00
2037 On 06/05/2021			Sell	4	0.00
2037 On 06/05/2021			Buy	5	0.00
2037 On 06/05/2021			Sell	5	0.00
2037 On 06/05/2021			Buy	14	0.00
2037 On 06/05/2021			Sell	14	0.00
2037 On 06/05/2021			Buy	15	0.00
2037 On 06/05/2021			Sell	15	0.00
2037 On 06/05/2021			Buy	18	0.00
2037 On 06/05/2021			Sell	18	0.00
2037 On 06/05/2021			Buy	26	0.00
2037 On 06/05/2021			Sell	26	0.00
2037 On 06/05/2021			Buy	33	0.00
2037 On 06/05/2021			Sell	33	0.00
2037 On 06/05/2021			Buy	56	0.00
2037 On 06/05/2021			Sell	56	0.00
2037 On 06/05/2021			Buy	71	0.00

2037 On 06/05/2021	Bond Future	Sell	71	0.00
2037 On 06/05/2021	Bond Future	Buy	89	0.00
2037 On 06/05/2021	Bond Future	Sell	89	0.00
2037 On 05/08/2021	Bond Future	Sell	89	0.00
2037 On 05/08/2021	Bond Future	Buy	89	0.00
2037 On 06/05/2021	Bond Future	Buy	156	0.00
2037 On 06/05/2021	Bond Future	Sell	156	0.00
2037 On 05/08/2021	Bond Future	Sell	156	0.00
2037 On 05/08/2021	Bond Future	Buy	156	0.00
2037 On 06/05/2021	Bond Future	Sell	237	0.00
2037 On 06/05/2021	Bond Future	Buy	237	0.00
2037 On 06/05/2021	Bond Future	Buy	237	0.00
2037 On 06/05/2021	Bond Future	Sell	237	0.00
2037 On 05/08/2021	Bond Future	Sell	237	0.00
2037 On 05/08/2021	Bond Future	Buy	237	0.00
2037 On 06/05/2021	Bond Future	Buy	246	0.00
2037 On 06/05/2021	Bond Future	Sell	246	0.00
2037 On 05/08/2021	Bond Future	Sell	246	0.00
2037 On 05/08/2021	Bond Future	Buy	246	0.00
2037 On 06/05/2021	Bond Future	Buy	280	0.00
2037 On 06/05/2021	Bond Future	Sell	280	0.00
2037 On 05/08/2021	Bond Future	Sell	280	0.00
2037 On 05/08/2021	Bond Future	Buy	280	0.00
2037 On 06/05/2021	Bond Future	Buy	422	0.00
2037 On 06/05/2021	Bond Future	Sell	422	0.00
2037 On 05/08/2021	Bond Future	Sell	422	0.00
2037 On 05/08/2021	Bond Future	Buy	422	0.00
2037 On 06/05/2021	Bond Future	Buy	557	0.00
2037 On 06/05/2021	Bond Future	Sell	557	0.00
2037 On 05/08/2021	Bond Future	Sell	557	0.00
2037 On 05/08/2021	Bond Future	Buy	557	0.00
2037 On 06/05/2021	Bond Future	Buy	620	0.00
2037 On 06/05/2021	Bond Future	Sell	620	0.00
2037 On 05/08/2021	Bond Future	Sell	620	0.00
2037 On 05/08/2021	Bond Future	Buy	620	0.00
2037 On 06/05/2021	Bond Future	Buy	7,608	0.00
2037 On 06/05/2021	Bond Future	Sell	7,608	0.00
2037 On 05/08/2021	Bond Future	Sell	7,608	0.00
2037 On 05/08/2021	Bond Future	Buy	7,608	0.00
2037 On 06/05/2021	Bond Future	Buy	12,281	0.00
2037 On 06/05/2021	Bond Future	Sell	12,281	0.00
2037 On 05/08/2021	Bond Future	Sell	12,281	0.00
2037 On 05/08/2021	Bond Future	Buy	12,281	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/05/2021			Buy	22,123	0.00
2037 On 06/05/2021			Sell	22,123	0.00
2037 On 05/08/2021			Sell	22,123	0.00
2037 On 05/08/2021			Buy	22,123	0.00
2037 On 06/05/2021			Buy	44,619	0.00
2037 On 06/05/2021			Sell	44,619	0.00
2037 On 05/08/2021			Sell	44,619	0.00
2037 On 05/08/2021			Buy	44,619	0.00
R2040 Bond Future					
2040 On 06/05/2021			Buy	23	0.00
2040 On 06/05/2021			Sell	23	0.00
2040 On 05/08/2021			Sell	23	0.00
2040 On 05/08/2021			Buy	23	0.00
2040 On 06/05/2021			Buy	33	0.00
2040 On 06/05/2021			Sell	33	0.00
2040 On 05/08/2021			Sell	33	0.00
2040 On 05/08/2021			Buy	33	0.00
2040 On 06/05/2021			Buy	44	0.00
2040 On 06/05/2021			Sell	44	0.00
2040 On 05/08/2021			Sell	44	0.00
2040 On 05/08/2021			Buy	44	0.00
2040 On 06/05/2021			Buy	58	0.00
2040 On 06/05/2021			Sell	58	0.00
2040 On 05/08/2021			Sell	58	0.00
2040 On 05/08/2021			Buy	58	0.00
2040 On 06/05/2021			Buy	80	0.00
2040 On 06/05/2021			Sell	80	0.00
2040 On 05/08/2021			Sell	80	0.00
2040 On 05/08/2021			Buy	80	0.00
2040 On 06/05/2021			Sell	119	0.00
2040 On 06/05/2021			Buy	119	0.00
2040 On 06/05/2021			Buy	119	0.00
2040 On 06/05/2021			Sell	119	0.00
2040 On 06/05/2021			Buy	128	0.00
2040 On 06/05/2021			Sell	128	0.00
2040 On 05/08/2021			Sell	128	0.00
2040 On 05/08/2021			Buy	128	0.00
2040 On 06/05/2021			Buy	370	0.00

2040 On 06/05/2021	Bond Future	Sell	370	0.00
2040 On 05/08/2021	Bond Future	Sell	370	0.00
2040 On 05/08/2021	Bond Future	Buy	370	0.00
2040 On 06/05/2021	Bond Future	Buy	488	0.00
2040 On 06/05/2021	Bond Future	Sell	488	0.00
2040 On 05/08/2021	Bond Future	Sell	488	0.00
2040 On 05/08/2021	Bond Future	Buy	488	0.00
2040 On 06/05/2021	Bond Future	Buy	2,937	0.00
2040 On 06/05/2021	Bond Future	Sell	2,937	0.00
2040 On 05/08/2021	Bond Future	Sell	2,937	0.00
2040 On 05/08/2021	Bond Future	Buy	2,937	0.00
2040 On 06/05/2021	Bond Future	Buy	6,286	0.00
2040 On 06/05/2021	Bond Future	Sell	6,286	0.00
2040 On 05/08/2021	Bond Future	Sell	6,286	0.00
2040 On 05/08/2021	Bond Future	Buy	6,286	0.00
2040 On 06/05/2021	Bond Future	Buy	10,763	0.00
2040 On 06/05/2021	Bond Future	Sell	10,763	0.00
2040 On 05/08/2021	Bond Future	Sell	10,763	0.00
2040 On 05/08/2021	Bond Future	Buy	10,763	0.00
2040 On 06/05/2021	Bond Future	Sell	21,210	0.00
2040 On 06/05/2021	Bond Future	Buy	21,210	0.00
2040 On 05/08/2021	Bond Future	Sell	21,210	0.00
2040 On 05/08/2021	Bond Future	Buy	21,210	0.00

R2044 Bond Future

2044 On 06/05/2021	Bond Future	Buy	29	0.00
2044 On 06/05/2021	Bond Future	Sell	29	0.00
2044 On 05/08/2021	Bond Future	Sell	29	0.00
2044 On 05/08/2021	Bond Future	Buy	29	0.00
2044 On 06/05/2021	Bond Future	Buy	69	0.00
2044 On 06/05/2021	Bond Future	Sell	69	0.00
2044 On 05/08/2021	Bond Future	Sell	69	0.00
2044 On 05/08/2021	Bond Future	Buy	69	0.00
2044 On 06/05/2021	Bond Future	Buy	96	0.00
2044 On 06/05/2021	Bond Future	Sell	96	0.00
2044 On 05/08/2021	Bond Future	Sell	96	0.00
2044 On 05/08/2021	Bond Future	Buy	96	0.00
2044 On 06/05/2021	Bond Future	Buy	100	0.00
2044 On 06/05/2021	Bond Future	Sell	100	0.00
2044 On 05/08/2021	Bond Future	Sell	100	0.00
2044 On 05/08/2021	Bond Future	Buy	100	0.00
2044 On 06/05/2021	Bond Future	Buy	153	0.00
2044 On 06/05/2021	Bond Future	Sell	153	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/08/2021			Sell	153	0.00
2044 On 05/08/2021			Buy	153	0.00
2044 On 06/05/2021			Buy	312	0.00
2044 On 06/05/2021			Sell	312	0.00
2044 On 05/08/2021			Sell	312	0.00
2044 On 05/08/2021			Buy	312	0.00
2044 On 06/05/2021			Sell	759	0.00
2044 On 06/05/2021			Buy	759	0.00
2044 On 05/08/2021			Sell	759	0.00
2044 On 05/08/2021			Buy	759	0.00
R212 Bond Future					
R212 On 06/05/2021			Sell	916	0.00
R212 On 06/05/2021			Buy	916	0.00
R213 Bond Future					
R213 On 03/02/2022	9.22	Call	Buy	110	0.00
R213 On 03/02/2022	9.22	Call	Sell	110	0.00
R213 On 03/02/2022	10.60	Put	Buy	110	0.00
R213 On 03/02/2022	10.60	Put	Sell	110	0.00
R213 On 03/02/2022	10.00	Put	Sell	110	0.00
R213 On 03/02/2022	10.00	Put	Buy	110	0.00
R213 On 03/02/2022	9.22	Call	Buy	320	0.00
R213 On 03/02/2022	9.22	Call	Sell	320	0.00
R213 On 03/02/2022	9.22	Call	Buy	320	0.00
R213 On 03/02/2022	9.22	Call	Sell	320	0.00
R213 On 03/02/2022	10.60	Put	Sell	320	0.00
R213 On 03/02/2022	10.60	Put	Buy	320	0.00
R213 On 03/02/2022	10.60	Put	Buy	320	0.00
R213 On 03/02/2022	10.60	Put	Sell	320	0.00
R213 On 03/02/2022	10.00	Put	Buy	320	0.00
R213 On 03/02/2022	10.00	Put	Sell	320	0.00
R213 On 03/02/2022	10.00	Put	Sell	320	0.00
R213 On 03/02/2022	10.00	Put	Buy	320	0.00
R213 On 03/02/2022	9.22	Call	Sell	430	0.00
R213 On 03/02/2022	9.22	Call	Buy	430	0.00
R213 On 03/02/2022	10.60	Put	Sell	430	0.00
R213 On 03/02/2022	10.60	Put	Buy	430	0.00
R213 On 03/02/2022	10.00	Put	Sell	430	0.00

R213 On 03/02/2022 Bond Future

10.00

Put

Buy

430

0.00

Grand Total for Daily Detailed Turnover:

370,845

0.00