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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/04/2021

TO DATE : 23/04/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 06/05/2021	GOVI		Buy	3	0.00
GOVI On 06/05/2021	GOVI		Sell	3	0.00
GOVI On 05/08/2021	GOVI		Buy	3	0.00
GOVI On 05/08/2021	GOVI		Sell	3	0.00

I2025 Bond Future

2025 On 06/05/2021	Bond Future		Buy	50	0.00
2025 On 06/05/2021	Bond Future		Sell	50	0.00
2025 On 06/05/2021	Bond Future		Sell	50	0.00
2025 On 06/05/2021	Bond Future		Buy	50	0.00
2025 On 05/08/2021	Bond Future		Buy	50	0.00
2025 On 05/08/2021	Bond Future		Sell	50	0.00
2025 On 05/08/2021	Bond Future		Buy	50	0.00

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2025 On 05/08/2021	Bond Future	Sell	50	0.00
2025 On 06/05/2021	Bond Future	Buy	100	0.00
2025 On 06/05/2021	Bond Future	Sell	100	0.00
2025 On 05/08/2021	Bond Future	Sell	100	0.00
2025 On 05/08/2021	Bond Future	Buy	100	0.00
2025 On 06/05/2021	Bond Future	Buy	250	0.00
2025 On 06/05/2021	Bond Future	Sell	250	0.00
2025 On 06/05/2021	Bond Future	Buy	250	0.00
2025 On 06/05/2021	Bond Future	Sell	250	0.00
2025 On 06/05/2021	Bond Future	Sell	250	0.00
2025 On 06/05/2021	Bond Future	Buy	250	0.00
2025 On 05/08/2021	Bond Future	Sell	250	0.00
2025 On 05/08/2021	Bond Future	Buy	250	0.00
2025 On 05/08/2021	Bond Future	Sell	250	0.00
2025 On 05/08/2021	Bond Future	Buy	250	0.00
2025 On 05/08/2021	Bond Future	Buy	250	0.00
2025 On 05/08/2021	Bond Future	Sell	250	0.00

I2029 Bond Future

2029 On 06/05/2021	Bond Future	Sell	200	0.00
2029 On 06/05/2021	Bond Future	Buy	200	0.00
2029 On 05/08/2021	Bond Future	Buy	200	0.00
2029 On 05/08/2021	Bond Future	Sell	200	0.00

I2033 Bond Future

2033 On 06/05/2021	Bond Future	Sell	130	0.00
2033 On 06/05/2021	Bond Future	Buy	130	0.00
2033 On 06/05/2021	Bond Future	Buy	130	0.00
2033 On 06/05/2021	Bond Future	Sell	130	0.00
2033 On 05/08/2021	Bond Future	Sell	130	0.00
2033 On 05/08/2021	Bond Future	Buy	130	0.00
2033 On 05/08/2021	Bond Future	Sell	130	0.00
2033 On 05/08/2021	Bond Future	Buy	130	0.00
2033 On 06/05/2021	Bond Future	Buy	200	0.00
2033 On 06/05/2021	Bond Future	Sell	200	0.00
2033 On 05/08/2021	Bond Future	Sell	200	0.00
2033 On 05/08/2021	Bond Future	Buy	200	0.00

I2038 Bond Future

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 05/08/2021			Buy	70	0.00
2038 On 05/08/2021			Sell	70	0.00
2038 On 05/08/2021			Sell	70	0.00
2038 On 05/08/2021			Buy	70	0.00
2038 On 06/05/2021			Buy	100	0.00
2038 On 06/05/2021			Sell	100	0.00
2038 On 05/08/2021			Sell	100	0.00
2038 On 05/08/2021			Buy	100	0.00
2038 On 06/05/2021			Buy	1,000	0.00
2038 On 06/05/2021			Sell	1,000	0.00
2038 On 05/08/2021			Sell	1,000	0.00
2038 On 05/08/2021			Buy	1,000	0.00
2038 On 06/05/2021			Sell	1,100	0.00
2038 On 06/05/2021			Buy	1,100	0.00
2038 On 06/05/2021			Sell	1,100	0.00
2038 On 06/05/2021			Buy	1,100	0.00
2038 On 05/08/2021			Sell	1,100	0.00
2038 On 05/08/2021			Buy	1,100	0.00
2038 On 05/08/2021			Sell	1,100	0.00
2038 On 05/08/2021			Buy	1,100	0.00
New Inflation Linked Index					
IGOV On 06/05/2021			Buy	2	0.00
IGOV On 06/05/2021			Sell	2	0.00
IGOV On 05/08/2021			Sell	2	0.00
IGOV On 05/08/2021			Buy	2	0.00
IGOV On 06/05/2021			Buy	3	0.00
IGOV On 06/05/2021			Sell	3	0.00
IGOV On 05/08/2021			Sell	3	0.00
IGOV On 05/08/2021			Buy	3	0.00
IGOV On 06/05/2021			Buy	206	0.00
IGOV On 06/05/2021			Sell	206	0.00
IGOV On 05/08/2021			Sell	206	0.00
IGOV On 05/08/2021			Buy	206	0.00
IGOV On 06/05/2021			Buy	497	0.00
IGOV On 06/05/2021			Sell	497	0.00
IGOV On 05/08/2021			Buy	497	0.00
IGOV On 05/08/2021			Sell	497	0.00

R186 Bond Future

R186 On 05/08/2021	Bond Future	Buy	22	0.00
R186 On 05/08/2021	Bond Future	Sell	22	0.00
R186 On 05/08/2021	Bond Future	Sell	76	0.00
R186 On 05/08/2021	Bond Future	Buy	76	0.00
R186 On 05/08/2021	Bond Future	Sell	98	0.00
R186 On 05/08/2021	Bond Future	Buy	98	0.00
R186 On 06/05/2021	Bond Future	Sell	128	0.00
R186 On 06/05/2021	Bond Future	Buy	128	0.00
R186 On 06/05/2021	Bond Future	Sell	3,120	0.00
R186 On 06/05/2021	Bond Future	Buy	3,120	0.00
R186 On 06/05/2021	Bond Future	Buy	3,120	0.00
R186 On 06/05/2021	Bond Future	Sell	3,120	0.00
R186 On 06/05/2021	Bond Future	Sell	3,120	0.00
R186 On 06/05/2021	Bond Future	Buy	3,120	0.00
R186 On 05/08/2021	Bond Future	Sell	3,120	0.00
R186 On 05/08/2021	Bond Future	Buy	3,120	0.00
R186 On 05/08/2021	Bond Future	Sell	3,120	0.00
R186 On 05/08/2021	Bond Future	Buy	3,120	0.00
R186 On 05/08/2021	Bond Future	Buy	3,120	0.00
R186 On 05/08/2021	Bond Future	Sell	3,120	0.00

R2023 Bond Future

R023 On 06/05/2021	Bond Future	Buy	500	0.00
R023 On 06/05/2021	Bond Future	Sell	500	0.00
R023 On 05/08/2021	Bond Future	Buy	500	0.00
R023 On 05/08/2021	Bond Future	Sell	500	0.00
R023 On 06/05/2021	Bond Future	Buy	1,520	0.00
R023 On 06/05/2021	Bond Future	Sell	1,520	0.00
R023 On 06/05/2021	Bond Future	Sell	1,520	0.00
R023 On 06/05/2021	Bond Future	Buy	1,520	0.00
R023 On 06/05/2021	Bond Future	Sell	1,520	0.00
R023 On 06/05/2021	Bond Future	Buy	1,520	0.00
R023 On 05/08/2021	Bond Future	Sell	1,520	0.00
R023 On 05/08/2021	Bond Future	Buy	1,520	0.00
R023 On 05/08/2021	Bond Future	Sell	1,520	0.00
R023 On 05/08/2021	Bond Future	Buy	1,520	0.00
R023 On 05/08/2021	Bond Future	Buy	1,520	0.00
R023 On 05/08/2021	Bond Future	Sell	1,520	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Buy	11	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/08/2021			Sell	11	0.00
2030 On 03/02/2022	8.85	Call	Buy	13	0.00
2030 On 03/02/2022	8.85	Call	Sell	13	0.00
2030 On 03/02/2022	9.60	Call	Sell	13	0.00
2030 On 03/02/2022	9.60	Call	Buy	13	0.00
2030 On 03/02/2022	10.85	Put	Buy	13	0.00
2030 On 03/02/2022	10.85	Put	Sell	13	0.00
2030 On 05/08/2021			Buy	14	0.00
2030 On 05/08/2021			Sell	14	0.00
2030 On 03/02/2022	8.85	Call	Buy	19	0.00
2030 On 03/02/2022	8.85	Call	Sell	19	0.00
2030 On 03/02/2022	9.60	Call	Sell	19	0.00
2030 On 03/02/2022	9.60	Call	Buy	19	0.00
2030 On 03/02/2022	10.85	Put	Buy	19	0.00
2030 On 03/02/2022	10.85	Put	Sell	19	0.00
2030 On 03/02/2022	8.85	Call	Buy	26	0.00
2030 On 03/02/2022	8.85	Call	Sell	26	0.00
2030 On 03/02/2022	9.60	Call	Sell	26	0.00
2030 On 03/02/2022	9.60	Call	Buy	26	0.00
2030 On 03/02/2022	10.85	Put	Buy	26	0.00
2030 On 03/02/2022	10.85	Put	Sell	26	0.00
2030 On 03/02/2022	8.85	Call	Buy	44	0.00
2030 On 03/02/2022	8.85	Call	Sell	44	0.00
2030 On 03/02/2022	9.60	Call	Sell	44	0.00
2030 On 03/02/2022	9.60	Call	Buy	44	0.00
2030 On 03/02/2022	10.85	Put	Buy	44	0.00
2030 On 03/02/2022	10.85	Put	Sell	44	0.00
2030 On 03/02/2022	8.85	Call	Buy	48	0.00
2030 On 03/02/2022	8.85	Call	Sell	48	0.00
2030 On 03/02/2022	9.60	Call	Sell	48	0.00
2030 On 03/02/2022	9.60	Call	Buy	48	0.00
2030 On 03/02/2022	10.85	Put	Buy	48	0.00
2030 On 03/02/2022	10.85	Put	Sell	48	0.00
2030 On 05/08/2021			Buy	51	0.00
2030 On 05/08/2021			Sell	51	0.00
2030 On 05/08/2021			Buy	58	0.00
2030 On 05/08/2021			Sell	58	0.00
2030 On 05/08/2021			Buy	68	0.00
2030 On 05/08/2021			Sell	68	0.00

2030 On 03/02/2022	Bond Future	8.85	Call	Buy	70	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	70	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	70	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	70	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	70	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	70	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	88	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	88	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	88	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	88	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	88	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	88	0.00
2030 On 06/05/2021	Bond Future			Sell	100	0.00
2030 On 06/05/2021	Bond Future			Buy	100	0.00
2030 On 06/05/2021	Bond Future			Buy	100	0.00
2030 On 06/05/2021	Bond Future			Sell	100	0.00
2030 On 05/08/2021	Bond Future			Buy	100	0.00
2030 On 05/08/2021	Bond Future			Sell	100	0.00
2030 On 05/08/2021	Bond Future			Sell	100	0.00
2030 On 05/08/2021	Bond Future			Buy	100	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	105	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	105	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	105	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	105	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	105	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	105	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	139	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	139	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	139	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	139	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	139	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	139	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	140	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Sell	140	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Sell	140	0.00
2030 On 03/02/2022	Bond Future	9.60	Call	Buy	140	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Buy	140	0.00
2030 On 03/02/2022	Bond Future	10.85	Put	Sell	140	0.00
2030 On 05/08/2021	Bond Future			Buy	237	0.00
2030 On 05/08/2021	Bond Future			Sell	237	0.00
2030 On 05/08/2021	Bond Future			Buy	250	0.00
2030 On 05/08/2021	Bond Future			Sell	250	0.00
2030 On 03/02/2022	Bond Future	8.85	Call	Buy	308	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Bond Future		
	8.85	Call	Sell	308	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Sell	308	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Buy	308	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Buy	308	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Sell	308	0.00
2030 On 06/05/2021			Bond Future		
			Sell	320	0.00
2030 On 06/05/2021			Bond Future		
			Buy	320	0.00
2030 On 05/08/2021			Bond Future		
			Buy	320	0.00
2030 On 05/08/2021			Bond Future		
			Sell	320	0.00
2030 On 05/08/2021			Bond Future		
			Buy	322	0.00
2030 On 05/08/2021			Bond Future		
			Sell	322	0.00
2030 On 03/02/2022			Bond Future		
	8.85	Call	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	8.85	Call	Buy	1,000	0.00
2030 On 03/02/2022			Bond Future		
	8.85	Call	Buy	1,000	0.00
2030 On 03/02/2022			Bond Future		
	8.85	Call	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Buy	1,000	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Buy	1,000	0.00
2030 On 03/02/2022			Bond Future		
	9.60	Call	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Buy	1,000	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Sell	1,000	0.00
2030 On 03/02/2022			Bond Future		
	10.85	Put	Buy	1,000	0.00
2030 On 05/08/2021			Bond Future		
			Buy	1,599	0.00
2030 On 05/08/2021			Bond Future		
			Sell	1,599	0.00
2030 On 06/05/2021			Bond Future		
			Sell	2,000	0.00
2030 On 06/05/2021			Bond Future		
			Buy	2,000	0.00
2030 On 05/08/2021			Bond Future		
			Buy	2,000	0.00
2030 On 05/08/2021			Bond Future		
			Sell	2,000	0.00
2030 On 05/08/2021			Bond Future		
			Sell	2,610	0.00
2030 On 05/08/2021			Bond Future		
			Buy	2,610	0.00
R2032 Bond Future					
2032 On 05/08/2021			Bond Future		
			Sell	23	0.00
2032 On 05/08/2021			Bond Future		
			Buy	23	0.00
2032 On 05/08/2021			Bond Future		
			Sell	81	0.00
2032 On 05/08/2021			Bond Future		
			Buy	81	0.00
2032 On 05/08/2021			Bond Future		
			Buy	104	0.00
2032 On 05/08/2021			Bond Future		
			Sell	104	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Sell	6	0.00
R035 On 05/08/2021	Bond Future	Buy	6	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	Sell	17	0.00
R035 On 06/05/2021	Bond Future	Buy	17	0.00
R035 On 05/08/2021	Bond Future	Sell	20	0.00
R035 On 05/08/2021	Bond Future	Buy	20	0.00
R035 On 05/08/2021	Bond Future	Sell	26	0.00
R035 On 05/08/2021	Bond Future	Buy	26	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	512	0.00
2037 On 06/05/2021	Bond Future	Buy	512	0.00

R2040 Bond Future

2040 On 06/05/2021	Bond Future	Sell	300	0.00
2040 On 06/05/2021	Bond Future	Buy	300	0.00
2040 On 06/05/2021	Bond Future	Buy	300	0.00
2040 On 06/05/2021	Bond Future	Sell	300	0.00
2040 On 05/08/2021	Bond Future	Sell	300	0.00
2040 On 05/08/2021	Bond Future	Buy	300	0.00
2040 On 05/08/2021	Bond Future	Sell	300	0.00
2040 On 05/08/2021	Bond Future	Buy	300	0.00

R2044 Bond Future

2044 On 05/08/2021	Bond Future	Buy	71	0.00
2044 On 05/08/2021	Bond Future	Sell	71	0.00
2044 On 05/08/2021	Bond Future	Buy	71	0.00
2044 On 05/08/2021	Bond Future	Sell	71	0.00
2044 On 06/05/2021	Bond Future	Sell	400	0.00
2044 On 06/05/2021	Bond Future	Buy	400	0.00
2044 On 06/05/2021	Bond Future	Buy	400	0.00
2044 On 06/05/2021	Bond Future	Sell	400	0.00
2044 On 05/08/2021	Bond Future	Sell	400	0.00
2044 On 05/08/2021	Bond Future	Buy	400	0.00
2044 On 05/08/2021	Bond Future	Sell	400	0.00
2044 On 05/08/2021	Bond Future	Buy	400	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Buy	3,000	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/05/2021			Sell	3,000	0.00
R248 On 05/08/2021			Sell	3,000	0.00
R248 On 05/08/2021			Buy	3,000	0.00
R209 Bond Future					
R209 On 06/05/2021			Sell	8,400	0.00
R209 On 06/05/2021			Buy	8,400	0.00
R209 On 05/08/2021			Buy	8,400	0.00
R209 On 05/08/2021			Sell	8,400	0.00
R214 Bond Future					
R214 On 06/05/2021			Buy	500	0.00
R214 On 06/05/2021			Sell	500	0.00
R214 On 05/08/2021			Sell	500	0.00
R214 On 05/08/2021			Buy	500	0.00
Grand Total for Daily Detailed Turnover:				87,494	0.00