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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/05/2021

TO DATE : 31/05/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 05/08/2021	Bond Future		Buy	16	0.00
R186 On 05/08/2021	Bond Future		Sell	16	0.00
R186 On 05/08/2021	Bond Future		Sell	16	0.00
R186 On 05/08/2021	Bond Future		Buy	16	0.00
R186 On 05/08/2021	Bond Future		Buy	28	0.00
R186 On 05/08/2021	Bond Future		Sell	28	0.00
R186 On 05/08/2021	Bond Future		Sell	28	0.00

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R186 On 05/08/2021	Bond Future	Buy	28	0.00
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R2030 Bond Future

2030 On 05/08/2021	Bond Future	Sell	1	0.00
2030 On 05/08/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Sell	1	0.00
2030 On 05/08/2021	Bond Future	Buy	1	0.00
2030 On 05/08/2021	Bond Future	Sell	4	0.00
2030 On 05/08/2021	Bond Future	Buy	4	0.00
2030 On 05/08/2021	Bond Future	Sell	4	0.00
2030 On 05/08/2021	Bond Future	Buy	4	0.00
2030 On 05/08/2021	Bond Future	Sell	15	0.00
2030 On 05/08/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Sell	15	0.00
2030 On 05/08/2021	Bond Future	Buy	15	0.00
2030 On 05/08/2021	Bond Future	Buy	201	0.00
2030 On 05/08/2021	Bond Future	Sell	201	0.00
2030 On 05/08/2021	Bond Future	Sell	201	0.00
2030 On 05/08/2021	Bond Future	Buy	201	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Buy	200	0.00
2032 On 05/08/2021	Bond Future	Sell	200	0.00
2032 On 05/08/2021	Bond Future	Buy	202	0.00
2032 On 05/08/2021	Bond Future	Sell	202	0.00
2032 On 05/08/2021	Bond Future	Sell	202	0.00
2032 On 05/08/2021	Bond Future	Buy	202	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	136	0.00
R035 On 05/08/2021	Bond Future	Sell	136	0.00
R035 On 05/08/2021	Bond Future	Sell	136	0.00
R035 On 05/08/2021	Bond Future	Buy	136	0.00

R2037 Bond Future

2037 On 05/08/2021	Bond Future	Buy	37	0.00
2037 On 05/08/2021	Bond Future	Sell	37	0.00
2037 On 05/08/2021	Bond Future	Sell	97	0.00
2037 On 05/08/2021	Bond Future	Buy	97	0.00
2037 On 05/08/2021	Bond Future	Sell	97	0.00
2037 On 05/08/2021	Bond Future	Buy	97	0.00
2037 On 05/08/2021	Bond Future	Buy	105	0.00
2037 On 05/08/2021	Bond Future	Sell	105	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Buy	123	0.00
2037 On 05/08/2021			Sell	123	0.00
2037 On 05/08/2021			Buy	206	0.00
2037 On 05/08/2021			Sell	206	0.00
2037 On 05/08/2021			Buy	282	0.00
2037 On 05/08/2021			Sell	282	0.00
2037 On 05/08/2021			Buy	516	0.00
2037 On 05/08/2021			Sell	516	0.00
2037 On 05/08/2021			Buy	1,850	0.00
2037 On 05/08/2021			Sell	1,850	0.00
2037 On 05/08/2021			Buy	3,119	0.00
2037 On 05/08/2021			Sell	3,119	0.00
R2040 Bond Future					
2040 On 05/08/2021			Buy	29	0.00
2040 On 05/08/2021			Sell	29	0.00
2040 On 05/08/2021			Sell	29	0.00
2040 On 05/08/2021			Buy	29	0.00
2040 On 05/08/2021			Buy	658	0.00
2040 On 05/08/2021			Sell	658	0.00
2040 On 05/08/2021			Buy	658	0.00
2040 On 05/08/2021			Sell	658	0.00
R2048 Bond Future					
R248 On 05/08/2021			Sell	658	0.00
R248 On 05/08/2021			Buy	658	0.00
R248 On 05/08/2021			Sell	658	0.00
R248 On 05/08/2021			Buy	658	0.00
R209 Bond Future					
R209 On 05/08/2021			Sell	14	0.00
R209 On 05/08/2021			Buy	14	0.00
R209 On 05/08/2021			Sell	36	0.00
R209 On 05/08/2021			Buy	36	0.00
R209 On 05/08/2021			Sell	42	0.00
R209 On 05/08/2021			Buy	42	0.00
R209 On 05/08/2021			Buy	92	0.00
R209 On 05/08/2021			Sell	92	0.00

Grand Total for Daily Detailed Turnover:

10,714

0.00