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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/06/2021

TO DATE : 02/06/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/08/2021	GOVI		Buy	4	0.00
GOVI On 05/08/2021	GOVI		Sell	4	0.00
GOVI On 05/08/2021	GOVI		Buy	4	0.00
GOVI On 05/08/2021	GOVI		Sell	4	0.00
<b>R2030 Bond Future</b>					
2030 On 05/05/2022	Bond Future	8.14	Call Buy	3	0.00
2030 On 05/05/2022	Bond Future	8.14	Call Sell	3	0.00
2030 On 05/05/2022	Bond Future	8.89	Call Sell	3	0.00
2030 On 05/05/2022	Bond Future	8.89	Call Buy	3	0.00
2030 On 05/05/2022	Bond Future	11.04	Put Buy	3	0.00
2030 On 05/05/2022	Bond Future	11.04	Put Sell	3	0.00
2030 On 05/05/2022	Bond Future	8.14	Call Buy	4	0.00

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2030 On 05/05/2022	Bond Future	8.14	Call	Sell	4	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	4	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	4	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	4	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	4	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	5	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	5	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	5	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	5	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	5	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	5	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	7	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	7	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	7	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	7	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	7	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	7	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	7	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	7	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	7	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	7	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	7	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	7	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	15	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	15	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	15	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	15	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	15	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	15	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	27	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	27	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	27	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	27	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	27	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	27	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	32	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	32	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	32	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	32	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	32	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	32	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	40	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	40	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	40	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	40	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	40	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	122	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	122	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	122	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	122	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	122	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	122	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	218	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	218	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	218	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	218	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	218	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	218	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	1,140	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	1,140	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	1,140	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	1,140	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	1,140	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	1,140	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Buy	1,800	0.00
2030 On 05/05/2022	Bond Future	8.14	Call	Sell	1,800	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Sell	1,800	0.00
2030 On 05/05/2022	Bond Future	8.89	Call	Buy	1,800	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Buy	1,800	0.00
2030 On 05/05/2022	Bond Future	11.04	Put	Sell	1,800	0.00

**R2040 Bond Future**

2040 On 05/05/2022	Bond Future	10.57	Call	Sell	7	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	7	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	7	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	7	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	7	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	7	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	9	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	9	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	9	0.00

2040 On 05/05/2022	Bond Future	9.82	Call	Sell	9	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	9	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	9	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	13	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	13	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	13	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	13	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	13	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	13	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	17	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	17	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	17	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	17	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	17	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	17	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	17	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	17	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	17	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	17	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	17	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	17	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	37	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	37	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	37	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	37	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	37	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	37	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	67	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	67	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	67	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	67	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	67	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	67	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	81	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	81	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	81	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	81	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	81	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	81	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	99	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	99	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	99	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	99	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	99	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	99	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	306	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	306	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	306	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	306	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	306	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	306	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	547	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	547	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	547	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	547	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	547	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	547	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Sell	1,200	0.00
2040 On 05/05/2022	Bond Future	10.57	Call	Buy	1,200	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Buy	1,200	0.00
2040 On 05/05/2022	Bond Future	9.82	Call	Sell	1,200	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Buy	1,200	0.00
2040 On 05/05/2022	Bond Future	13.04	Put	Sell	1,200	0.00
<b>R2044 Bond Future</b>						
2044 On 05/08/2021	Bond Future			Buy	4	0.00
2044 On 05/08/2021	Bond Future			Sell	4	0.00
2044 On 05/08/2021	Bond Future			Buy	11	0.00
2044 On 05/08/2021	Bond Future			Sell	11	0.00
2044 On 05/08/2021	Bond Future			Buy	18	0.00
2044 On 05/08/2021	Bond Future			Sell	18	0.00
2044 On 05/08/2021	Bond Future			Buy	21	0.00
2044 On 05/08/2021	Bond Future			Sell	21	0.00
2044 On 05/08/2021	Bond Future			Buy	22	0.00
2044 On 05/08/2021	Bond Future			Sell	22	0.00
2044 On 05/08/2021	Bond Future			Buy	29	0.00
2044 On 05/08/2021	Bond Future			Sell	29	0.00
2044 On 05/08/2021	Bond Future			Buy	35	0.00
2044 On 05/08/2021	Bond Future			Sell	35	0.00
2044 On 05/08/2021	Bond Future			Buy	83	0.00
2044 On 05/08/2021	Bond Future			Sell	83	0.00
2044 On 05/08/2021	Bond Future			Buy	141	0.00

