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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/07/2021

TO DATE : 20/07/2021

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

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
GOVI On 05/08/2021	GOVI		Buy	1	0.00
GOVI On 05/08/2021	GOVI		Buy	2	0.00
GOVI On 05/08/2021	GOVI		Sell	2	0.00
GOVI On 05/08/2021	GOVI		Sell	2	0.00
GOVI On 05/08/2021	GOVI		Buy	2	0.00
GOVI On 05/08/2021	GOVI		Buy	3	0.00
GOVI On 05/08/2021	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
GOVI On 05/08/2021	GOVI		Buy	31	0.00

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GOVI On 05/08/2021	GOVI	Sell	31	0.00
GOVI On 05/08/2021	GOVI	Sell	31	0.00
GOVI On 05/08/2021	GOVI	Buy	31	0.00
GOVI On 04/11/2021	GOVI	Buy	31	0.00
GOVI On 04/11/2021	GOVI	Sell	31	0.00
GOVI On 04/11/2021	GOVI	Sell	31	0.00
GOVI On 04/11/2021	GOVI	Buy	31	0.00
GOVI On 05/08/2021	GOVI	Sell	253	0.00
GOVI On 05/08/2021	GOVI	Buy	253	0.00
GOVI On 05/08/2021	GOVI	Buy	253	0.00
GOVI On 05/08/2021	GOVI	Sell	253	0.00
GOVI On 04/11/2021	GOVI	Sell	253	0.00
GOVI On 04/11/2021	GOVI	Buy	253	0.00
GOVI On 04/11/2021	GOVI	Sell	253	0.00
GOVI On 04/11/2021	GOVI	Buy	253	0.00

**I2025 Bond Future**

2025 On 05/08/2021	Bond Future	Buy	509	0.00
2025 On 05/08/2021	Bond Future	Sell	509	0.00
2025 On 05/08/2021	Bond Future	Buy	509	0.00
2025 On 05/08/2021	Bond Future	Sell	509	0.00
2025 On 04/11/2021	Bond Future	Sell	509	0.00
2025 On 04/11/2021	Bond Future	Buy	509	0.00
2025 On 04/11/2021	Bond Future	Sell	509	0.00
2025 On 04/11/2021	Bond Future	Buy	509	0.00

**I2029 Bond Future**

2029 On 05/08/2021	Bond Future	Sell	1	0.00
2029 On 05/08/2021	Bond Future	Buy	1	0.00
2029 On 05/08/2021	Bond Future	Sell	5	0.00
2029 On 05/08/2021	Bond Future	Buy	5	0.00
2029 On 05/08/2021	Bond Future	Buy	6	0.00
2029 On 05/08/2021	Bond Future	Sell	6	0.00
2029 On 05/08/2021	Bond Future	Buy	414	0.00
2029 On 05/08/2021	Bond Future	Sell	414	0.00
2029 On 04/11/2021	Bond Future	Sell	414	0.00
2029 On 04/11/2021	Bond Future	Buy	414	0.00
2029 On 05/08/2021	Bond Future	Buy	525	0.00
2029 On 05/08/2021	Bond Future	Sell	525	0.00
2029 On 04/11/2021	Bond Future	Sell	525	0.00
2029 On 04/11/2021	Bond Future	Buy	525	0.00
2029 On 05/08/2021	Bond Future	Buy	905	0.00
2029 On 05/08/2021	Bond Future	Sell	905	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 04/11/2021			Sell	905	0.00
2029 On 04/11/2021			Buy	905	0.00
2029 On 05/08/2021			Buy	1,844	0.00
2029 On 05/08/2021			Sell	1,844	0.00
2029 On 04/11/2021			Sell	1,844	0.00
2029 On 04/11/2021			Buy	1,844	0.00
<b>I2033 Bond Future</b>					
2033 On 05/08/2021			Buy	467	0.00
2033 On 05/08/2021			Sell	467	0.00
2033 On 05/08/2021			Buy	467	0.00
2033 On 05/08/2021			Sell	467	0.00
2033 On 04/11/2021			Sell	467	0.00
2033 On 04/11/2021			Buy	467	0.00
2033 On 04/11/2021			Sell	467	0.00
2033 On 04/11/2021			Buy	467	0.00
<b>I2038 Bond Future</b>					
2038 On 05/08/2021			Buy	631	0.00
2038 On 05/08/2021			Sell	631	0.00
2038 On 04/11/2021			Sell	631	0.00
2038 On 04/11/2021			Buy	631	0.00
2038 On 05/08/2021			Buy	1,685	0.00
2038 On 05/08/2021			Sell	1,685	0.00
2038 On 04/11/2021			Sell	1,685	0.00
2038 On 04/11/2021			Buy	1,685	0.00
2038 On 05/08/2021			Buy	2,316	0.00
2038 On 05/08/2021			Sell	2,316	0.00
2038 On 04/11/2021			Sell	2,316	0.00
2038 On 04/11/2021			Buy	2,316	0.00
<b>I2046 Bond Future</b>					
2046 On 05/08/2021			Buy	466	0.00
2046 On 05/08/2021			Sell	466	0.00
2046 On 04/11/2021			Sell	466	0.00
2046 On 04/11/2021			Buy	466	0.00
2046 On 05/08/2021			Buy	2,672	0.00
2046 On 05/08/2021			Sell	2,672	0.00

2046 On 04/11/2021	Bond Future	Sell	2,672	0.00
2046 On 04/11/2021	Bond Future	Buy	2,672	0.00
2046 On 05/08/2021	Bond Future	Buy	4,051	0.00
2046 On 05/08/2021	Bond Future	Sell	4,051	0.00
2046 On 04/11/2021	Bond Future	Sell	4,051	0.00
2046 On 04/11/2021	Bond Future	Buy	4,051	0.00
2046 On 05/08/2021	Bond Future	Buy	7,189	0.00
2046 On 05/08/2021	Bond Future	Sell	7,189	0.00
2046 On 04/11/2021	Bond Future	Sell	7,189	0.00
2046 On 04/11/2021	Bond Future	Buy	7,189	0.00

**I2050 Bond Future**

2050 On 05/08/2021	Bond Future	Buy	362	0.00
2050 On 05/08/2021	Bond Future	Sell	362	0.00
2050 On 04/11/2021	Bond Future	Sell	362	0.00
2050 On 04/11/2021	Bond Future	Buy	362	0.00
2050 On 05/08/2021	Bond Future	Buy	2,590	0.00
2050 On 05/08/2021	Bond Future	Sell	2,590	0.00
2050 On 04/11/2021	Bond Future	Sell	2,590	0.00
2050 On 04/11/2021	Bond Future	Buy	2,590	0.00
2050 On 05/08/2021	Bond Future	Buy	2,952	0.00
2050 On 05/08/2021	Bond Future	Sell	2,952	0.00
2050 On 04/11/2021	Bond Future	Sell	2,952	0.00
2050 On 04/11/2021	Bond Future	Buy	2,952	0.00

**R197 Bond Future**

R197 On 05/08/2021	Bond Future	Sell	7	0.00
R197 On 05/08/2021	Bond Future	Buy	7	0.00
R197 On 05/08/2021	Bond Future	Sell	11	0.00
R197 On 05/08/2021	Bond Future	Buy	11	0.00
R197 On 05/08/2021	Bond Future	Buy	18	0.00
R197 On 05/08/2021	Bond Future	Sell	18	0.00
R197 On 05/08/2021	Bond Future	Buy	239	0.00
R197 On 05/08/2021	Bond Future	Sell	239	0.00
R197 On 05/08/2021	Bond Future	Buy	239	0.00
R197 On 05/08/2021	Bond Future	Sell	239	0.00
R197 On 04/11/2021	Bond Future	Sell	239	0.00
R197 On 04/11/2021	Bond Future	Buy	239	0.00
R197 On 04/11/2021	Bond Future	Sell	239	0.00
R197 On 04/11/2021	Bond Future	Buy	239	0.00

**R202 Bond Future**

R202 On 05/08/2021	Bond Future	Buy	192	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 05/08/2021			Sell	192	0.00
R202 On 04/11/2021			Sell	192	0.00
R202 On 04/11/2021			Buy	192	0.00
R202 On 05/08/2021			Buy	231	0.00
R202 On 05/08/2021			Sell	231	0.00
R202 On 04/11/2021			Sell	231	0.00
R202 On 04/11/2021			Buy	231	0.00
R202 On 05/08/2021			Buy	419	0.00
R202 On 05/08/2021			Sell	419	0.00
R202 On 04/11/2021			Sell	419	0.00
R202 On 04/11/2021			Buy	419	0.00
R202 On 05/08/2021			Buy	1,335	0.00
R202 On 05/08/2021			Sell	1,335	0.00
R202 On 04/11/2021			Sell	1,335	0.00
R202 On 04/11/2021			Buy	1,335	0.00
R202 On 05/08/2021			Buy	2,177	0.00
R202 On 05/08/2021			Sell	2,177	0.00
R202 On 04/11/2021			Sell	2,177	0.00
R202 On 04/11/2021			Buy	2,177	0.00
<b>R2023 Bond Future</b>					
R023 On 05/08/2021			Sell	48	0.00
R023 On 05/08/2021			Buy	48	0.00
R023 On 05/08/2021			Sell	48	0.00
R023 On 05/08/2021			Buy	48	0.00
R023 On 05/08/2021			Buy	3,370	0.00
R023 On 05/08/2021			Sell	3,370	0.00
R023 On 05/08/2021			Buy	3,370	0.00
R023 On 05/08/2021			Sell	3,370	0.00
R023 On 04/11/2021			Sell	3,370	0.00
R023 On 04/11/2021			Buy	3,370	0.00
R023 On 04/11/2021			Sell	3,370	0.00
R023 On 04/11/2021			Buy	3,370	0.00
<b>R2030 Bond Future</b>					
2030 On 04/11/2021			Buy	4,000	0.00
2030 On 04/11/2021			Sell	4,000	0.00

**R2032 Bond Future**

2032 On 04/11/2021	Bond Future	Buy	30	0.00
2032 On 04/11/2021	Bond Future	Sell	30	0.00
2032 On 05/08/2021	Bond Future	Sell	60	0.00
2032 On 05/08/2021	Bond Future	Buy	60	0.00
2032 On 05/08/2021	Bond Future	Sell	60	0.00
2032 On 05/08/2021	Bond Future	Buy	60	0.00
2032 On 04/11/2021	Bond Future	Buy	60	0.00
2032 On 04/11/2021	Bond Future	Sell	60	0.00
2032 On 05/08/2021	Bond Future	Sell	100	0.00
2032 On 05/08/2021	Bond Future	Buy	100	0.00
2032 On 04/11/2021	Bond Future	Buy	100	0.00
2032 On 04/11/2021	Bond Future	Sell	100	0.00
2032 On 04/11/2021	Bond Future	Buy	100	0.00
2032 On 04/11/2021	Bond Future	Sell	100	0.00
2032 On 04/11/2021	Bond Future	Buy	210	0.00
2032 On 04/11/2021	Bond Future	Sell	210	0.00
2032 On 04/11/2021	Bond Future	Buy	500	0.00
2032 On 04/11/2021	Bond Future	Sell	500	0.00
2032 On 04/11/2021	Bond Future	Buy	1,000	0.00
2032 On 04/11/2021	Bond Future	Sell	1,000	0.00

**R2035 Bond Future**

R035 On 04/11/2021	Bond Future	Sell	10	0.00
R035 On 04/11/2021	Bond Future	Buy	10	0.00
R035 On 04/11/2021	Bond Future	Sell	30	0.00
R035 On 04/11/2021	Bond Future	Buy	30	0.00
R035 On 04/11/2021	Bond Future	Sell	50	0.00
R035 On 04/11/2021	Bond Future	Buy	50	0.00
R035 On 04/11/2021	Bond Future	Sell	50	0.00
R035 On 04/11/2021	Bond Future	Buy	50	0.00
R035 On 04/11/2021	Bond Future	Sell	100	0.00
R035 On 04/11/2021	Bond Future	Buy	100	0.00
R035 On 04/11/2021	Bond Future	Sell	240	0.00
R035 On 04/11/2021	Bond Future	Buy	240	0.00

**R2037 Bond Future**

2037 On 05/08/2021	Bond Future	Sell	15	0.00
2037 On 05/08/2021	Bond Future	Buy	15	0.00
2037 On 05/08/2021	Bond Future	Sell	15	0.00
2037 On 05/08/2021	Bond Future	Buy	15	0.00
2037 On 05/08/2021	Bond Future	Buy	80	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/08/2021			Sell	80	0.00
2037 On 05/08/2021			Buy	80	0.00
2037 On 05/08/2021			Sell	80	0.00
<b>R210 Bond Future</b>					
R210 On 05/08/2021			Buy	225	0.00
R210 On 05/08/2021			Sell	225	0.00
R210 On 04/11/2021			Sell	225	0.00
R210 On 04/11/2021			Buy	225	0.00
R210 On 05/08/2021			Buy	282	0.00
R210 On 05/08/2021			Sell	282	0.00
R210 On 04/11/2021			Sell	282	0.00
R210 On 04/11/2021			Buy	282	0.00
R210 On 05/08/2021			Buy	504	0.00
R210 On 05/08/2021			Sell	504	0.00
R210 On 04/11/2021			Sell	504	0.00
R210 On 04/11/2021			Buy	504	0.00
R210 On 05/08/2021			Buy	1,011	0.00
R210 On 05/08/2021			Sell	1,011	0.00
R210 On 04/11/2021			Sell	1,011	0.00
R210 On 04/11/2021			Buy	1,011	0.00
<b>R213 Bond Future</b>					
R213 On 04/11/2021			Sell	20	0.00
R213 On 04/11/2021			Buy	20	0.00
R213 On 04/11/2021			Sell	30	0.00
R213 On 04/11/2021			Buy	30	0.00
R213 On 04/11/2021			Sell	50	0.00
R213 On 04/11/2021			Buy	50	0.00
R213 On 04/11/2021			Sell	50	0.00
R213 On 04/11/2021			Buy	50	0.00
R213 On 04/11/2021			Sell	130	0.00
R213 On 04/11/2021			Buy	130	0.00
R213 On 04/11/2021			Sell	280	0.00
R213 On 04/11/2021			Buy	280	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>97,038</b>	<b>0.00</b>