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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/08/2021

TO DATE : 24/08/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Sell	2	0.00
GOVI On 04/11/2021	GOVI		Buy	2	0.00
I2050 Bond Future					
2050 On 04/11/2021	Bond Future		Buy	311	0.00
2050 On 04/11/2021	Bond Future		Sell	311	0.00
2050 On 04/11/2021	Bond Future		Sell	311	0.00
2050 On 04/11/2021	Bond Future		Buy	311	0.00
R202 Bond Future					
R202 On 04/11/2021	Bond Future		Buy	5	0.00
R202 On 04/11/2021	Bond Future		Sell	5	0.00

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R2023 Bond Future

R023 On 04/11/2021	Bond Future	Sell	30	0.00
R023 On 04/11/2021	Bond Future	Buy	30	0.00
R023 On 04/11/2021	Bond Future	Sell	34	0.00
R023 On 04/11/2021	Bond Future	Buy	34	0.00
R023 On 04/11/2021	Bond Future	Buy	64	0.00
R023 On 04/11/2021	Bond Future	Sell	64	0.00

R2037 Bond Future

2037 On 04/11/2021	Bond Future	Sell	7	0.00
2037 On 04/11/2021	Bond Future	Buy	7	0.00
2037 On 04/11/2021	Bond Future	Sell	18	0.00
2037 On 04/11/2021	Bond Future	Buy	18	0.00
2037 On 04/11/2021	Bond Future	Buy	38	0.00
2037 On 04/11/2021	Bond Future	Sell	38	0.00
2037 On 04/11/2021	Bond Future	Buy	63	0.00
2037 On 04/11/2021	Bond Future	Sell	63	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future	Buy	77	0.00
2044 On 04/11/2021	Bond Future	Sell	77	0.00
2044 On 04/11/2021	Bond Future	Sell	77	0.00
2044 On 04/11/2021	Bond Future	Buy	77	0.00

Grand Total for Daily Detailed Turnover:**1,037 0.00**