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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/09/2021

TO DATE : 07/09/2021

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

GOVI On 04/11/2021	GOVI		Sell	2	0.00
GOVI On 04/11/2021	GOVI		Buy	2	0.00
GOVI On 04/11/2021	GOVI		Sell	2	0.00
GOVI On 04/11/2021	GOVI		Buy	2	0.00
GOVI On 04/11/2021	GOVI		Sell	4	0.00
GOVI On 04/11/2021	GOVI		Buy	4	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future		Sell	20	0.00
2030 On 04/11/2021	Bond Future		Buy	20	0.00
2030 On 04/11/2021	Bond Future		Sell	50	0.00
2030 On 04/11/2021	Bond Future		Buy	50	0.00
2030 On 04/11/2021	Bond Future		Sell	140	0.00

2030 On 04/11/2021	Bond Future	Buy	140	0.00
2030 On 04/11/2021	Bond Future	Sell	160	0.00
2030 On 04/11/2021	Bond Future	Buy	160	0.00
2030 On 04/11/2021	Bond Future	Sell	210	0.00
2030 On 04/11/2021	Bond Future	Buy	210	0.00
2030 On 04/11/2021	Bond Future	Sell	1,230	0.00
2030 On 04/11/2021	Bond Future	Buy	1,230	0.00
2030 On 04/11/2021	Bond Future	Buy	1,810	0.00
2030 On 04/11/2021	Bond Future	Sell	1,810	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Buy	5	0.00
2032 On 04/11/2021	Bond Future	Sell	5	0.00
2032 On 04/11/2021	Bond Future	Sell	5	0.00
2032 On 04/11/2021	Bond Future	Buy	5	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future	Buy	25	0.00
R209 On 04/11/2021	Bond Future	Sell	25	0.00
R209 On 04/11/2021	Bond Future	Buy	54	0.00
R209 On 04/11/2021	Bond Future	Sell	54	0.00
R209 On 04/11/2021	Bond Future	Buy	66	0.00
R209 On 04/11/2021	Bond Future	Sell	66	0.00
R209 On 04/11/2021	Bond Future	Buy	76	0.00
R209 On 04/11/2021	Bond Future	Sell	76	0.00
R209 On 04/11/2021	Bond Future	Buy	119	0.00
R209 On 04/11/2021	Bond Future	Sell	119	0.00
R209 On 04/11/2021	Bond Future	Buy	127	0.00
R209 On 04/11/2021	Bond Future	Sell	127	0.00
R209 On 04/11/2021	Bond Future	Buy	139	0.00
R209 On 04/11/2021	Bond Future	Sell	139	0.00
R209 On 04/11/2021	Bond Future	Buy	168	0.00
R209 On 04/11/2021	Bond Future	Sell	168	0.00
R209 On 04/11/2021	Bond Future	Buy	172	0.00
R209 On 04/11/2021	Bond Future	Sell	172	0.00
R209 On 04/11/2021	Bond Future	Buy	195	0.00
R209 On 04/11/2021	Bond Future	Sell	195	0.00
R209 On 04/11/2021	Bond Future	Buy	200	0.00
R209 On 04/11/2021	Bond Future	Sell	200	0.00
R209 On 04/11/2021	Bond Future	Buy	348	0.00
R209 On 04/11/2021	Bond Future	Sell	348	0.00
R209 On 04/11/2021	Bond Future	Buy	551	0.00
R209 On 04/11/2021	Bond Future	Sell	551	0.00
R209 On 04/11/2021	Bond Future	Buy	2,450	0.00
R209 On 04/11/2021	Bond Future	Sell	2,450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
R209 On 04/11/2021	Bond Future		Buy	4,690
R209 On 04/11/2021	Bond Future		Sell	4,690
Grand Total for Daily Detailed Turnover:				13,018
				0.00