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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2021

TO DATE : 30/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00
R2023 Bond Future					
R023 On 04/11/2021	Bond Future		Buy	10	0.00
R023 On 04/11/2021	Bond Future		Sell	10	0.00
R2032 Bond Future					
2032 On 03/02/2022	Bond Future	9.90	Call Buy	261	0.00
2032 On 03/02/2022	Bond Future	9.90	Call Sell	261	0.00
2032 On 03/02/2022	Bond Future	9.90	Put Buy	261	0.00
2032 On 03/02/2022	Bond Future	9.90	Put Sell	261	0.00
2032 On 03/02/2022	Bond Future	10.90	Put Sell	261	0.00

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2032 On 03/02/2022	Bond Future	10.90	Put	Buy	261	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Buy	295	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Sell	295	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Buy	295	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Sell	295	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Sell	295	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Buy	295	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Buy	344	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Sell	344	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Buy	344	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Sell	344	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Sell	344	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Buy	344	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Sell	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Buy	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Sell	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Call	Buy	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Buy	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Sell	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Buy	900	0.00
2032 On 03/02/2022	Bond Future	9.90	Put	Sell	900	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Sell	900	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Buy	900	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Buy	900	0.00
2032 On 03/02/2022	Bond Future	10.90	Put	Sell	900	0.00

R2037 Bond Future

2037 On 04/11/2021	Bond Future			Buy	6	0.00
2037 On 04/11/2021	Bond Future			Sell	6	0.00
2037 On 04/11/2021	Bond Future			Buy	17	0.00
2037 On 04/11/2021	Bond Future			Sell	17	0.00
2037 On 04/11/2021	Bond Future			Sell	23	0.00
2037 On 04/11/2021	Bond Future			Buy	23	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future			Sell	10	0.00
R209 On 04/11/2021	Bond Future			Buy	10	0.00

R213 Bond Future

R213 On 04/11/2021	Bond Future			Sell	8	0.00
R213 On 04/11/2021	Bond Future			Buy	8	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**8,175****0.00**