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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/11/2020

TO DATE : 06/11/2020

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### Govi Total Return Index

GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00

#### I2025 Bond Future

2025 On 04/02/2021	Bond Future		Sell	3	0.00
2025 On 04/02/2021	Bond Future		Buy	3	0.00
2025 On 04/02/2021	Bond Future		Buy	7	0.00
2025 On 04/02/2021	Bond Future		Buy	7	0.00
2025 On 04/02/2021	Bond Future		Sell	7	0.00
2025 On 04/02/2021	Bond Future		Sell	7	0.00

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**I2029 Bond Future**

2029 On 04/02/2021	Bond Future	Buy	4	0.00
2029 On 04/02/2021	Bond Future	Sell	4	0.00
2029 On 04/02/2021	Bond Future	Buy	4	0.00
2029 On 04/02/2021	Bond Future	Sell	4	0.00
2029 On 04/02/2021	Bond Future	Buy	5	0.00
2029 On 04/02/2021	Bond Future	Sell	5	0.00
2029 On 04/02/2021	Bond Future	Buy	7	0.00
2029 On 04/02/2021	Bond Future	Sell	7	0.00
2029 On 04/02/2021	Bond Future	Buy	8	0.00
2029 On 04/02/2021	Bond Future	Sell	8	0.00
2029 On 04/02/2021	Bond Future	Buy	9	0.00
2029 On 04/02/2021	Bond Future	Sell	9	0.00
2029 On 04/02/2021	Bond Future	Buy	10	0.00
2029 On 04/02/2021	Bond Future	Sell	10	0.00
2029 On 04/02/2021	Bond Future	Buy	12	0.00
2029 On 04/02/2021	Bond Future	Sell	12	0.00
2029 On 04/02/2021	Bond Future	Buy	23	0.00
2029 On 04/02/2021	Bond Future	Sell	23	0.00
2029 On 04/02/2021	Bond Future	Buy	60	0.00
2029 On 04/02/2021	Bond Future	Sell	60	0.00
2029 On 04/02/2021	Bond Future	Buy	92	0.00
2029 On 04/02/2021	Bond Future	Sell	92	0.00
2029 On 04/02/2021	Bond Future	Buy	104	0.00
2029 On 04/02/2021	Bond Future	Sell	104	0.00
2029 On 04/02/2021	Bond Future	Buy	112	0.00
2029 On 04/02/2021	Bond Future	Sell	112	0.00
2029 On 04/02/2021	Bond Future	Buy	186	0.00
2029 On 04/02/2021	Bond Future	Sell	186	0.00
2029 On 04/02/2021	Bond Future	Buy	306	0.00
2029 On 04/02/2021	Bond Future	Sell	306	0.00
2029 On 04/02/2021	Bond Future	Buy	1,736	0.00
2029 On 04/02/2021	Bond Future	Sell	1,736	0.00
2029 On 04/02/2021	Bond Future	Buy	2,678	0.00
2029 On 04/02/2021	Bond Future	Sell	2,678	0.00

**I2050 Bond Future**

2050 On 04/02/2021	Bond Future	Sell	50	0.00
2050 On 04/02/2021	Bond Future	Buy	50	0.00
2050 On 04/02/2021	Bond Future	Sell	50	0.00
2050 On 04/02/2021	Bond Future	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 04/02/2021	Bond Future		Buy	4	0.00
R186 On 04/02/2021	Bond Future		Sell	4	0.00
R186 On 04/02/2021	Bond Future		Buy	4	0.00
R186 On 04/02/2021	Bond Future		Sell	4	0.00
R186 On 04/02/2021	Bond Future		Buy	17	0.00
R186 On 04/02/2021	Bond Future		Sell	17	0.00
R186 On 04/02/2021	Bond Future		Buy	17	0.00
R186 On 04/02/2021	Bond Future		Sell	17	0.00
R186 On 04/02/2021	Bond Future		Buy	19	0.00
R186 On 04/02/2021	Bond Future		Sell	19	0.00
R186 On 04/02/2021	Bond Future		Buy	19	0.00
R186 On 04/02/2021	Bond Future		Sell	19	0.00
R186 On 04/02/2021	Bond Future		Buy	20	0.00
R186 On 04/02/2021	Bond Future		Sell	20	0.00
R186 On 04/02/2021	Bond Future		Buy	26	0.00
R186 On 04/02/2021	Bond Future		Sell	26	0.00
R186 On 04/02/2021	Bond Future		Buy	29	0.00
R186 On 04/02/2021	Bond Future		Sell	29	0.00
R186 On 04/02/2021	Bond Future		Buy	47	0.00
R186 On 04/02/2021	Bond Future		Sell	47	0.00
R186 On 04/02/2021	Bond Future		Buy	50	0.00
R186 On 04/02/2021	Bond Future		Sell	50	0.00
R186 On 04/02/2021	Bond Future		Sell	54	0.00
R186 On 04/02/2021	Bond Future		Buy	54	0.00
R186 On 04/02/2021	Bond Future		Buy	64	0.00
R186 On 04/02/2021	Bond Future		Sell	64	0.00
R186 On 04/02/2021	Bond Future		Sell	121	0.00
R186 On 04/02/2021	Bond Future		Buy	121	0.00
R186 On 04/02/2021	Bond Future		Buy	150	0.00
R186 On 04/02/2021	Bond Future		Sell	150	0.00
R186 On 04/02/2021	Bond Future		Buy	162	0.00
R186 On 04/02/2021	Bond Future		Sell	162	0.00
R186 On 04/02/2021	Bond Future		Sell	196	0.00
R186 On 04/02/2021	Bond Future		Buy	196	0.00
R186 On 04/02/2021	Bond Future		Buy	219	0.00
R186 On 04/02/2021	Bond Future		Sell	219	0.00
R186 On 04/02/2021	Bond Future		Buy	223	0.00

R186 On 04/02/2021	Bond Future	Sell	223	0.00
R186 On 04/02/2021	Bond Future	Sell	250	0.00
R186 On 04/02/2021	Bond Future	Buy	250	0.00
R186 On 04/02/2021	Bond Future	Sell	278	0.00
R186 On 04/02/2021	Bond Future	Buy	278	0.00
R186 On 04/02/2021	Bond Future	Buy	379	0.00
R186 On 04/02/2021	Bond Future	Sell	379	0.00
R186 On 04/02/2021	Bond Future	Sell	399	0.00
R186 On 04/02/2021	Bond Future	Buy	399	0.00
R186 On 04/02/2021	Bond Future	Buy	1,035	0.00
R186 On 04/02/2021	Bond Future	Sell	1,035	0.00
R186 On 04/02/2021	Bond Future	Buy	1,851	0.00
R186 On 04/02/2021	Bond Future	Sell	1,851	0.00
R186 On 04/02/2021	Bond Future	Sell	3,938	0.00
R186 On 04/02/2021	Bond Future	Buy	3,938	0.00

**R197 Bond Future**

R197 On 04/02/2021	Bond Future	Buy	13	0.00
R197 On 04/02/2021	Bond Future	Sell	13	0.00

**R2023 Bond Future**

R023 On 04/02/2021	Bond Future	Buy	54	0.00
R023 On 04/02/2021	Bond Future	Sell	54	0.00
R023 On 04/02/2021	Bond Future	Buy	196	0.00
R023 On 04/02/2021	Bond Future	Sell	196	0.00
R023 On 04/02/2021	Bond Future	Sell	250	0.00
R023 On 04/02/2021	Bond Future	Buy	250	0.00
R023 On 04/02/2021	Bond Future	Buy	377	0.00
R023 On 04/02/2021	Bond Future	Sell	377	0.00

**R2030 Bond Future**

2030 On 04/02/2021	Bond Future	Buy	146	0.00
2030 On 04/02/2021	Bond Future	Sell	146	0.00
2030 On 04/02/2021	Bond Future	Sell	345	0.00
2030 On 04/02/2021	Bond Future	Buy	345	0.00
2030 On 04/02/2021	Bond Future	Buy	448	0.00
2030 On 04/02/2021	Bond Future	Sell	448	0.00

**R2032 Bond Future**

2032 On 04/02/2021	Bond Future	Sell	20	0.00
2032 On 04/02/2021	Bond Future	Buy	20	0.00
2032 On 04/02/2021	Bond Future	Sell	33	0.00
2032 On 04/02/2021	Bond Future	Buy	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/02/2021			Sell	41	0.00
2032 On 04/02/2021			Buy	41	0.00
2032 On 04/02/2021			Sell	94	0.00
2032 On 04/02/2021			Buy	94	0.00
2032 On 04/02/2021			Buy	130	0.00
2032 On 04/02/2021			Sell	130	0.00
2032 On 04/02/2021			Buy	130	0.00
2032 On 04/02/2021			Sell	130	0.00
<b>R2035 Bond Future</b>					
R035 On 04/02/2021			Buy	9	0.00
R035 On 04/02/2021			Sell	9	0.00
R035 On 04/02/2021			Buy	9	0.00
R035 On 04/02/2021			Sell	9	0.00
R035 On 04/02/2021			Buy	250	0.00
R035 On 04/02/2021			Sell	250	0.00
R035 On 04/02/2021			Buy	250	0.00
R035 On 04/02/2021			Sell	250	0.00
<b>R2037 Bond Future</b>					
2037 On 04/02/2021			Sell	9	0.00
2037 On 04/02/2021			Buy	9	0.00
2037 On 04/02/2021			Buy	9	0.00
2037 On 04/02/2021			Sell	9	0.00
2037 On 04/02/2021			Buy	11	0.00
2037 On 04/02/2021			Sell	11	0.00
2037 On 04/02/2021			Buy	11	0.00
2037 On 04/02/2021			Sell	11	0.00
2037 On 04/02/2021			Sell	20	0.00
2037 On 04/02/2021			Buy	20	0.00
2037 On 04/02/2021			Buy	31	0.00
2037 On 04/02/2021			Sell	31	0.00
2037 On 04/02/2021			Sell	60	0.00
2037 On 04/02/2021			Buy	60	0.00
2037 On 04/02/2021			Buy	80	0.00
2037 On 04/02/2021			Sell	80	0.00
2037 On 04/02/2021			Sell	120	0.00
2037 On 04/02/2021			Buy	120	0.00
2037 On 04/02/2021			Buy	130	0.00

2037 On 04/02/2021	Bond Future	Sell	130	0.00
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**R2040 Bond Future**

2040 On 04/02/2021	Bond Future	Buy	2	0.00
2040 On 04/02/2021	Bond Future	Sell	2	0.00
2040 On 04/02/2021	Bond Future	Sell	2	0.00
2040 On 04/02/2021	Bond Future	Buy	2	0.00
2040 On 04/02/2021	Bond Future	Sell	8	0.00
2040 On 04/02/2021	Bond Future	Buy	8	0.00
2040 On 04/02/2021	Bond Future	Buy	100	0.00
2040 On 04/02/2021	Bond Future	Sell	100	0.00
2040 On 04/02/2021	Bond Future	Sell	100	0.00
2040 On 04/02/2021	Bond Future	Buy	100	0.00
2040 On 04/02/2021	Bond Future	Buy	100	0.00
2040 On 04/02/2021	Bond Future	Sell	100	0.00

**R2044 Bond Future**

2044 On 04/02/2021	Bond Future	Buy	2	0.00
2044 On 04/02/2021	Bond Future	Sell	2	0.00
2044 On 04/02/2021	Bond Future	Buy	2	0.00
2044 On 04/02/2021	Bond Future	Sell	2	0.00
2044 On 04/02/2021	Bond Future	Sell	3	0.00
2044 On 04/02/2021	Bond Future	Buy	3	0.00
2044 On 04/02/2021	Bond Future	Sell	6	0.00
2044 On 04/02/2021	Bond Future	Buy	6	0.00
2044 On 04/02/2021	Bond Future	Sell	6	0.00
2044 On 04/02/2021	Bond Future	Buy	6	0.00
2044 On 04/02/2021	Bond Future	Sell	10	0.00
2044 On 04/02/2021	Bond Future	Buy	10	0.00
2044 On 04/02/2021	Bond Future	Sell	10	0.00
2044 On 04/02/2021	Bond Future	Buy	10	0.00
2044 On 04/02/2021	Bond Future	Sell	13	0.00
2044 On 04/02/2021	Bond Future	Buy	13	0.00
2044 On 04/02/2021	Bond Future	Sell	13	0.00
2044 On 04/02/2021	Bond Future	Buy	13	0.00
2044 On 04/02/2021	Bond Future	Sell	14	0.00
2044 On 04/02/2021	Bond Future	Buy	14	0.00
2044 On 04/02/2021	Bond Future	Sell	22	0.00
2044 On 04/02/2021	Bond Future	Buy	22	0.00
2044 On 04/02/2021	Bond Future	Sell	48	0.00
2044 On 04/02/2021	Bond Future	Buy	48	0.00
2044 On 04/02/2021	Bond Future	Sell	100	0.00
2044 On 04/02/2021	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/02/2021			Sell	100	0.00
2044 On 04/02/2021			Buy	100	0.00
2044 On 04/02/2021			Sell	113	0.00
2044 On 04/02/2021			Buy	113	0.00
<b>R2048 Bond Future</b>					
R248 On 04/02/2021			Sell	100	0.00
R248 On 04/02/2021			Buy	100	0.00
<b>R209 Bond Future</b>					
R209 On 04/02/2021			Sell	20	0.00
R209 On 04/02/2021			Buy	20	0.00
R209 On 04/02/2021			Buy	20	0.00
R209 On 04/02/2021			Sell	20	0.00
R209 On 06/05/2021			Buy	300	0.00
R209 On 06/05/2021			Sell	300	0.00
R209 On 06/05/2021			Buy	300	0.00
R209 On 06/05/2021			Sell	300	0.00
R209 On 06/05/2021	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	11.25	Put	Buy	1,000	0.00
<b>R213 Bond Future</b>					
R213 On 04/02/2021			Buy	10	0.00
R213 On 04/02/2021			Sell	10	0.00
R213 On 04/02/2021			Buy	185	0.00
R213 On 04/02/2021			Sell	185	0.00
<b>R214 Bond Future</b>					



R214 On 04/02/2021	Bond Future	Buy	3	0.00
R214 On 04/02/2021	Bond Future	Sell	3	0.00
R214 On 04/02/2021	Bond Future	Sell	4	0.00
R214 On 04/02/2021	Bond Future	Buy	4	0.00
R214 On 04/02/2021	Bond Future	Sell	4	0.00
R214 On 04/02/2021	Bond Future	Buy	4	0.00
R214 On 04/02/2021	Bond Future	Buy	21	0.00
R214 On 04/02/2021	Bond Future	Sell	21	0.00
R214 On 04/02/2021	Bond Future	Buy	27	0.00
R214 On 04/02/2021	Bond Future	Sell	27	0.00
R214 On 04/02/2021	Bond Future	Buy	34	0.00
R214 On 04/02/2021	Bond Future	Sell	34	0.00
R214 On 04/02/2021	Bond Future	Buy	37	0.00
R214 On 04/02/2021	Bond Future	Sell	37	0.00
R214 On 04/02/2021	Bond Future	Buy	47	0.00
R214 On 04/02/2021	Bond Future	Sell	47	0.00
R214 On 04/02/2021	Bond Future	Buy	95	0.00
R214 On 04/02/2021	Bond Future	Sell	95	0.00
R214 On 04/02/2021	Bond Future	Buy	116	0.00
R214 On 04/02/2021	Bond Future	Sell	116	0.00
R214 On 04/02/2021	Bond Future	Buy	297	0.00
R214 On 04/02/2021	Bond Future	Sell	297	0.00
R214 On 04/02/2021	Bond Future	Sell	677	0.00
R214 On 04/02/2021	Bond Future	Buy	677	0.00

**Grand Total for Daily Detailed Turnover:**

**26,393**

**0.00**