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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2021

TO DATE : 28/01/2021

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

GOVI On 04/02/2021	GOVI		Buy	3	0.00
GOVI On 04/02/2021	GOVI		Sell	3	0.00
GOVI On 04/02/2021	GOVI		Sell	3	0.00
GOVI On 04/02/2021	GOVI		Buy	3	0.00
GOVI On 06/05/2021	GOVI		Buy	3	0.00
GOVI On 06/05/2021	GOVI		Sell	3	0.00
GOVI On 06/05/2021	GOVI		Sell	3	0.00
GOVI On 06/05/2021	GOVI		Buy	3	0.00
GOVI On 04/02/2021	GOVI		Buy	10	0.00
GOVI On 04/02/2021	GOVI		Sell	10	0.00
GOVI On 06/05/2021	GOVI		Buy	10	0.00
GOVI On 06/05/2021	GOVI		Sell	10	0.00

I2029 Bond Future

2029 On 04/02/2021	Bond Future	Sell	85	0.00
2029 On 04/02/2021	Bond Future	Buy	85	0.00
2029 On 06/05/2021	Bond Future	Buy	85	0.00
2029 On 06/05/2021	Bond Future	Sell	85	0.00

New Inflation Linked Index

IGOV On 04/02/2021	Index Future	Buy	2	0.00
IGOV On 04/02/2021	Index Future	Sell	2	0.00
IGOV On 06/05/2021	Index Future	Buy	2	0.00
IGOV On 06/05/2021	Index Future	Sell	2	0.00
IGOV On 04/02/2021	Index Future	Buy	20	0.00
IGOV On 04/02/2021	Index Future	Sell	20	0.00
IGOV On 06/05/2021	Index Future	Buy	20	0.00
IGOV On 06/05/2021	Index Future	Sell	20	0.00
IGOV On 04/02/2021	Index Future	Sell	159	0.00
IGOV On 04/02/2021	Index Future	Buy	159	0.00
IGOV On 04/02/2021	Index Future	Sell	159	0.00
IGOV On 04/02/2021	Index Future	Buy	159	0.00
IGOV On 06/05/2021	Index Future	Sell	159	0.00
IGOV On 06/05/2021	Index Future	Buy	159	0.00
IGOV On 06/05/2021	Index Future	Buy	159	0.00
IGOV On 06/05/2021	Index Future	Sell	159	0.00

R186 Bond Future

R186 On 04/02/2021	Bond Future	Sell	2	0.00
R186 On 04/02/2021	Bond Future	Buy	2	0.00
R186 On 04/02/2021	Bond Future	Buy	7	0.00
R186 On 04/02/2021	Bond Future	Sell	7	0.00
R186 On 04/02/2021	Bond Future	Buy	9	0.00
R186 On 04/02/2021	Bond Future	Sell	9	0.00
R186 On 04/02/2021	Bond Future	Buy	45	0.00
R186 On 04/02/2021	Bond Future	Sell	45	0.00
R186 On 04/02/2021	Bond Future	Sell	61	0.00
R186 On 04/02/2021	Bond Future	Buy	61	0.00
R186 On 04/02/2021	Bond Future	Buy	61	0.00
R186 On 04/02/2021	Bond Future	Sell	61	0.00
R186 On 06/05/2021	Bond Future	Buy	62	0.00
R186 On 06/05/2021	Bond Future	Sell	62	0.00
R186 On 04/02/2021	Bond Future	Sell	7,000	0.00
R186 On 04/02/2021	Bond Future	Buy	7,000	0.00
R186 On 04/02/2021	Bond Future	Sell	7,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2021	Bond Future		Buy	7,000	0.00
R186 On 06/05/2021	Bond Future		Buy	7,000	0.00
R186 On 06/05/2021	Bond Future		Sell	7,000	0.00
R186 On 06/05/2021	Bond Future		Buy	7,000	0.00
R186 On 06/05/2021	Bond Future		Sell	7,000	0.00
R197 Bond Future					
R197 On 06/05/2021	Bond Future		Sell	26	0.00
R197 On 06/05/2021	Bond Future		Buy	26	0.00
R197 On 06/05/2021	Bond Future		Sell	26	0.00
R197 On 06/05/2021	Bond Future		Buy	26	0.00
R202 Bond Future					
R202 On 04/02/2021	Bond Future		Sell	40	0.00
R202 On 04/02/2021	Bond Future		Buy	40	0.00
R202 On 06/05/2021	Bond Future		Buy	40	0.00
R202 On 06/05/2021	Bond Future		Sell	40	0.00
R2023 Bond Future					
R023 On 04/02/2021	Bond Future		Sell	7,000	0.00
R023 On 04/02/2021	Bond Future		Buy	7,000	0.00
R023 On 04/02/2021	Bond Future		Sell	7,000	0.00
R023 On 04/02/2021	Bond Future		Buy	7,000	0.00
R023 On 06/05/2021	Bond Future		Sell	7,000	0.00
R023 On 06/05/2021	Bond Future		Buy	7,000	0.00
R023 On 06/05/2021	Bond Future		Buy	7,000	0.00
R023 On 06/05/2021	Bond Future		Sell	7,000	0.00
R2030 Bond Future					
2030 On 04/02/2021	Bond Future		Buy	6	0.00
2030 On 04/02/2021	Bond Future		Sell	6	0.00
2030 On 06/05/2021	Bond Future		Sell	18	0.00
2030 On 06/05/2021	Bond Future		Buy	18	0.00
2030 On 04/02/2021	Bond Future		Buy	27	0.00
2030 On 04/02/2021	Bond Future		Sell	27	0.00
2030 On 04/02/2021	Bond Future		Sell	33	0.00
2030 On 04/02/2021	Bond Future		Buy	33	0.00
2030 On 04/02/2021	Bond Future		Sell	33	0.00

2030 On 04/02/2021	Bond Future	Buy	33	0.00
2030 On 06/05/2021	Bond Future	Sell	54	0.00
2030 On 06/05/2021	Bond Future	Buy	54	0.00
2030 On 06/05/2021	Bond Future	Buy	72	0.00
2030 On 06/05/2021	Bond Future	Sell	72	0.00

R2032 Bond Future

2032 On 04/02/2021	Bond Future	Buy	3	0.00
2032 On 04/02/2021	Bond Future	Sell	3	0.00
2032 On 06/05/2021	Bond Future	Sell	3	0.00
2032 On 06/05/2021	Bond Future	Buy	3	0.00
2032 On 04/02/2021	Bond Future	Buy	11	0.00
2032 On 04/02/2021	Bond Future	Sell	11	0.00
2032 On 04/02/2021	Bond Future	Buy	11	0.00
2032 On 04/02/2021	Bond Future	Sell	11	0.00
2032 On 06/05/2021	Bond Future	Sell	11	0.00
2032 On 06/05/2021	Bond Future	Buy	11	0.00
2032 On 06/05/2021	Bond Future	Sell	11	0.00
2032 On 06/05/2021	Bond Future	Buy	11	0.00
2032 On 06/05/2021	Bond Future	Sell	42	0.00
2032 On 06/05/2021	Bond Future	Buy	42	0.00
2032 On 06/05/2021	Bond Future	Sell	130	0.00
2032 On 06/05/2021	Bond Future	Buy	130	0.00
2032 On 06/05/2021	Bond Future	Sell	172	0.00
2032 On 06/05/2021	Bond Future	Buy	172	0.00

R2035 Bond Future

R035 On 04/02/2021	Bond Future	Buy	1	0.00
R035 On 04/02/2021	Bond Future	Sell	1	0.00
R035 On 06/05/2021	Bond Future	Sell	1	0.00
R035 On 06/05/2021	Bond Future	Buy	1	0.00
R035 On 04/02/2021	Bond Future	Buy	6	0.00
R035 On 04/02/2021	Bond Future	Sell	6	0.00
R035 On 06/05/2021	Bond Future	Buy	6	0.00
R035 On 06/05/2021	Bond Future	Sell	6	0.00
R035 On 06/05/2021	Bond Future	Buy	26	0.00
R035 On 06/05/2021	Bond Future	Sell	26	0.00
R035 On 06/05/2021	Bond Future	Buy	28	0.00
R035 On 06/05/2021	Bond Future	Sell	28	0.00
R035 On 06/05/2021	Bond Future	Buy	72	0.00
R035 On 06/05/2021	Bond Future	Sell	72	0.00
R035 On 06/05/2021	Bond Future	Buy	126	0.00
R035 On 06/05/2021	Bond Future	Sell	126	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/02/2021			Buy	629	0.00
R035 On 04/02/2021			Sell	629	0.00
R035 On 06/05/2021			Sell	629	0.00
R035 On 06/05/2021			Buy	629	0.00
R2037 Bond Future					
2037 On 04/02/2021			Buy	1,208	0.00
2037 On 04/02/2021			Sell	1,208	0.00
2037 On 06/05/2021			Sell	1,208	0.00
2037 On 06/05/2021			Buy	1,208	0.00
R2044 Bond Future					
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Sell	5,000	0.00
2044 On 04/02/2021			Buy	5,000	0.00
2044 On 04/02/2021			Buy	5,000	0.00
2044 On 04/02/2021			Sell	5,000	0.00
2044 On 04/02/2021			Sell	5,000	0.00
2044 On 04/02/2021			Buy	5,000	0.00
2044 On 04/02/2021			Buy	5,000	0.00
2044 On 04/02/2021			Sell	5,000	0.00
2044 On 06/05/2021			Buy	5,000	0.00
2044 On 06/05/2021			Sell	5,000	0.00
2044 On 06/05/2021			Sell	5,000	0.00
2044 On 06/05/2021			Buy	5,000	0.00
2044 On 06/05/2021			Buy	5,000	0.00
2044 On 06/05/2021			Sell	5,000	0.00
2044 On 06/05/2021			Sell	5,000	0.00
2044 On 06/05/2021			Buy	5,000	0.00
2044 On 04/02/2021			Sell	9,000	0.00
2044 On 04/02/2021			Buy	9,000	0.00
2044 On 04/02/2021			Buy	9,000	0.00
2044 On 04/02/2021			Sell	9,000	0.00
2044 On 06/05/2021			Buy	9,000	0.00

2044 On 06/05/2021	Bond Future	Sell	9,000	0.00
2044 On 06/05/2021	Bond Future	Sell	9,000	0.00
2044 On 06/05/2021	Bond Future	Buy	9,000	0.00

R2048 Bond Future

R248 On 04/02/2021	Bond Future	Buy	1	0.00
R248 On 04/02/2021	Bond Future	Sell	1	0.00
R248 On 06/05/2021	Bond Future	Sell	1	0.00
R248 On 06/05/2021	Bond Future	Buy	1	0.00
R248 On 04/02/2021	Bond Future	Buy	45	0.00
R248 On 04/02/2021	Bond Future	Sell	45	0.00
R248 On 06/05/2021	Bond Future	Buy	45	0.00
R248 On 06/05/2021	Bond Future	Sell	45	0.00
R248 On 04/02/2021	Bond Future	Buy	2,925	0.00
R248 On 04/02/2021	Bond Future	Sell	2,925	0.00
R248 On 06/05/2021	Bond Future	Sell	2,925	0.00
R248 On 06/05/2021	Bond Future	Buy	2,925	0.00
R248 On 04/02/2021	Bond Future	Sell	5,000	0.00
R248 On 04/02/2021	Bond Future	Buy	5,000	0.00
R248 On 04/02/2021	Bond Future	Buy	5,000	0.00
R248 On 04/02/2021	Bond Future	Sell	5,000	0.00
R248 On 04/02/2021	Bond Future	Sell	5,000	0.00
R248 On 04/02/2021	Bond Future	Buy	5,000	0.00
R248 On 04/02/2021	Bond Future	Buy	5,000	0.00
R248 On 04/02/2021	Bond Future	Sell	5,000	0.00
R248 On 06/05/2021	Bond Future	Buy	5,000	0.00
R248 On 06/05/2021	Bond Future	Sell	5,000	0.00
R248 On 06/05/2021	Bond Future	Sell	5,000	0.00
R248 On 06/05/2021	Bond Future	Buy	5,000	0.00
R248 On 06/05/2021	Bond Future	Buy	5,000	0.00
R248 On 06/05/2021	Bond Future	Sell	5,000	0.00
R248 On 06/05/2021	Bond Future	Sell	5,000	0.00
R248 On 06/05/2021	Bond Future	Buy	5,000	0.00
R248 On 04/02/2021	Bond Future	Buy	11,750	0.00
R248 On 04/02/2021	Bond Future	Sell	11,750	0.00
R248 On 04/02/2021	Bond Future	Buy	11,750	0.00
R248 On 04/02/2021	Bond Future	Sell	11,750	0.00
R248 On 06/05/2021	Bond Future	Sell	11,750	0.00
R248 On 06/05/2021	Bond Future	Buy	11,750	0.00
R248 On 06/05/2021	Bond Future	Sell	11,750	0.00
R248 On 06/05/2021	Bond Future	Buy	11,750	0.00

R210 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 04/02/2021			Sell	45	0.00
R210 On 04/02/2021			Buy	45	0.00
R210 On 06/05/2021			Buy	45	0.00
R210 On 06/05/2021			Sell	45	0.00
R212 Bond Future					
R212 On 06/05/2021			Sell	1	0.00
R212 On 06/05/2021			Buy	1	0.00
R212 On 06/05/2021			Sell	9	0.00
R212 On 06/05/2021			Buy	9	0.00
R212 On 06/05/2021			Sell	16	0.00
R212 On 06/05/2021			Buy	16	0.00
R212 On 06/05/2021			Sell	20	0.00
R212 On 06/05/2021			Buy	20	0.00
R212 On 06/05/2021			Sell	40	0.00
R212 On 06/05/2021			Buy	40	0.00
R212 On 06/05/2021			Sell	127	0.00
R212 On 06/05/2021			Buy	127	0.00
R212 On 06/05/2021			Sell	213	0.00
R212 On 06/05/2021			Buy	213	0.00
Grand Total for Daily Detailed Turnover:				231,299	0.00