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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/02/2021

TO DATE : 22/02/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
R2030 Bond Future					
2030 On 06/05/2021	Bond Future		Sell	1	0.00
2030 On 06/05/2021	Bond Future		Buy	1	0.00
2030 On 06/05/2021	Bond Future		Sell	1	0.00
2030 On 06/05/2021	Bond Future		Buy	1	0.00
2030 On 06/05/2021	Bond Future		Sell	2	0.00
2030 On 06/05/2021	Bond Future		Buy	2	0.00
2030 On 06/05/2021	Bond Future		Buy	2	0.00

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2030 On 06/05/2021	Bond Future	Sell	2	0.00
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R2032 Bond Future

2032 On 06/05/2021	Bond Future	Sell	2	0.00
2032 On 06/05/2021	Bond Future	Buy	2	0.00
2032 On 06/05/2021	Bond Future	Sell	2	0.00
2032 On 06/05/2021	Bond Future	Buy	2	0.00
2032 On 06/05/2021	Bond Future	Sell	4	0.00
2032 On 06/05/2021	Bond Future	Buy	4	0.00
2032 On 06/05/2021	Bond Future	Sell	8	0.00
2032 On 06/05/2021	Bond Future	Buy	8	0.00
2032 On 06/05/2021	Bond Future	Sell	8	0.00
2032 On 06/05/2021	Bond Future	Buy	8	0.00

R2035 Bond Future

R035 On 06/05/2021	Bond Future	Sell	2	0.00
R035 On 06/05/2021	Bond Future	Buy	2	0.00
R035 On 06/05/2021	Bond Future	Sell	2	0.00
R035 On 06/05/2021	Bond Future	Buy	2	0.00
R035 On 06/05/2021	Bond Future	Sell	8	0.00
R035 On 06/05/2021	Bond Future	Buy	8	0.00
R035 On 06/05/2021	Bond Future	Sell	12	0.00
R035 On 06/05/2021	Bond Future	Buy	12	0.00
R035 On 06/05/2021	Bond Future	Buy	12	0.00
R035 On 06/05/2021	Bond Future	Sell	12	0.00
R035 On 06/05/2021	Bond Future	Sell	30	0.00
R035 On 06/05/2021	Bond Future	Buy	30	0.00
R035 On 06/05/2021	Bond Future	Sell	573	0.00
R035 On 06/05/2021	Bond Future	Buy	573	0.00
R035 On 06/05/2021	Bond Future	Sell	603	0.00
R035 On 06/05/2021	Bond Future	Buy	603	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	2	0.00
2037 On 06/05/2021	Bond Future	Buy	2	0.00
2037 On 06/05/2021	Bond Future	Sell	2	0.00
2037 On 06/05/2021	Bond Future	Buy	2	0.00
2037 On 06/05/2021	Bond Future	Sell	15	0.00
2037 On 06/05/2021	Bond Future	Buy	15	0.00
2037 On 06/05/2021	Bond Future	Sell	19	0.00
2037 On 06/05/2021	Bond Future	Buy	19	0.00
2037 On 06/05/2021	Bond Future	Buy	19	0.00
2037 On 06/05/2021	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 06/05/2021			Sell	1	0.00
2040 On 06/05/2021			Buy	1	0.00
2040 On 06/05/2021			Sell	2	0.00
2040 On 06/05/2021			Buy	2	0.00
2040 On 06/05/2021			Sell	10	0.00
2040 On 06/05/2021			Buy	10	0.00
2040 On 06/05/2021			Sell	13	0.00
2040 On 06/05/2021			Buy	13	0.00
2040 On 06/05/2021			Sell	13	0.00
2040 On 06/05/2021			Buy	13	0.00
2040 On 06/05/2021			Sell	170	0.00
2040 On 06/05/2021			Buy	170	0.00
2040 On 06/05/2021			Sell	440	0.00
2040 On 06/05/2021			Buy	440	0.00
2040 On 06/05/2021			Buy	610	0.00
2040 On 06/05/2021			Sell	610	0.00
R2044 Bond Future					
2044 On 06/05/2021			Buy	2	0.00
2044 On 06/05/2021			Sell	2	0.00
2044 On 06/05/2021			Buy	2	0.00
2044 On 06/05/2021			Sell	2	0.00
2044 On 06/05/2021			Sell	14	0.00
2044 On 06/05/2021			Buy	14	0.00
2044 On 06/05/2021			Sell	18	0.00
2044 On 06/05/2021			Buy	18	0.00
2044 On 06/05/2021			Buy	18	0.00
2044 On 06/05/2021			Sell	18	0.00
R2048 Bond Future					
R248 On 06/05/2021			Sell	5	0.00
R248 On 06/05/2021			Buy	5	0.00
R248 On 06/05/2021			Sell	6	0.00
R248 On 06/05/2021			Buy	6	0.00
R248 On 06/05/2021			Sell	23	0.00
R248 On 06/05/2021			Buy	23	0.00

