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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/03/2021

TO DATE : 26/03/2021

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

GOVI On 06/05/2021	GOVI		Buy	1	0.00
GOVI On 06/05/2021	GOVI		Sell	1	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00
GOVI On 06/05/2021	GOVI		Sell	2	0.00
GOVI On 06/05/2021	GOVI		Buy	2	0.00

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I2025 Bond Future

2025 On 06/05/2021	Bond Future	Sell	2,643	0.00
2025 On 06/05/2021	Bond Future	Buy	2,643	0.00

I2029 Bond Future

2029 On 06/05/2021	Bond Future	Buy	59	0.00
2029 On 06/05/2021	Bond Future	Sell	59	0.00

R202 Bond Future

R202 On 06/05/2021	Bond Future	Sell	10	0.00
R202 On 06/05/2021	Bond Future	Buy	10	0.00
R202 On 06/05/2021	Bond Future	Sell	21	0.00
R202 On 06/05/2021	Bond Future	Buy	21	0.00

R2030 Bond Future

2030 On 06/05/2021	Bond Future	Sell	11	0.00
2030 On 06/05/2021	Bond Future	Buy	11	0.00
2030 On 06/05/2021	Bond Future	Buy	42	0.00
2030 On 06/05/2021	Bond Future	Sell	42	0.00
2030 On 06/05/2021	Bond Future	Buy	114	0.00
2030 On 06/05/2021	Bond Future	Sell	114	0.00
2030 On 06/05/2021	Bond Future	Sell	156	0.00
2030 On 06/05/2021	Bond Future	Buy	156	0.00

R2037 Bond Future

2037 On 06/05/2021	Bond Future	Sell	75	0.00
2037 On 06/05/2021	Bond Future	Buy	75	0.00
2037 On 06/05/2021	Bond Future	Sell	96	0.00
2037 On 06/05/2021	Bond Future	Buy	96	0.00
2037 On 06/05/2021	Bond Future	Sell	171	0.00
2037 On 06/05/2021	Bond Future	Buy	171	0.00

R2048 Bond Future

R248 On 06/05/2021	Bond Future	Buy	20	0.00
R248 On 06/05/2021	Bond Future	Sell	20	0.00

R210 Bond Future

R210 On 06/05/2021	Bond Future	Buy	37	0.00
R210 On 06/05/2021	Bond Future	Sell	37	0.00

R214 Bond Future

R214 On 06/05/2021	Bond Future	Sell	2	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 06/05/2021	Bond Future		Buy	2	0.00
R214 On 06/05/2021	Bond Future		Sell	28	0.00
R214 On 06/05/2021	Bond Future		Buy	28	0.00
R214 On 06/05/2021	Bond Future		Sell	56	0.00
R214 On 06/05/2021	Bond Future		Buy	56	0.00
R214 On 06/05/2021	Bond Future		Sell	68	0.00
R214 On 06/05/2021	Bond Future		Buy	68	0.00
R214 On 06/05/2021	Bond Future		Buy	154	0.00
R214 On 06/05/2021	Bond Future		Sell	154	0.00
Grand Total for Daily Detailed Turnover:				3,774	0.00