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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2021

TO DATE : 28/06/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 05/08/2021	GOVI		Buy	2	0.00
GOVI On 05/08/2021	GOVI		Sell	2	0.00
GOVI On 05/08/2021	GOVI		Sell	2	0.00
GOVI On 05/08/2021	GOVI		Buy	2	0.00

R186 Bond Future

R186 On 05/08/2021	Bond Future		Buy	25	0.00
R186 On 05/08/2021	Bond Future		Sell	25	0.00
R186 On 05/08/2021	Bond Future		Sell	25	0.00
R186 On 05/08/2021	Bond Future		Buy	25	0.00
R186 On 05/08/2021	Bond Future		Buy	30	0.00
R186 On 05/08/2021	Bond Future		Sell	30	0.00
R186 On 05/08/2021	Bond Future		Sell	37	0.00

R186 On 05/08/2021	Bond Future	Buy	37	0.00
R186 On 05/08/2021	Bond Future	Buy	42	0.00
R186 On 05/08/2021	Bond Future	Sell	42	0.00
R186 On 05/08/2021	Bond Future	Buy	150	0.00
R186 On 05/08/2021	Bond Future	Sell	150	0.00
R186 On 05/08/2021	Bond Future	Sell	180	0.00
R186 On 05/08/2021	Bond Future	Buy	180	0.00
R186 On 05/08/2021	Bond Future	Sell	250	0.00
R186 On 05/08/2021	Bond Future	Buy	250	0.00

R2023 Bond Future

R023 On 05/08/2021	Bond Future	Sell	288	0.00
R023 On 05/08/2021	Bond Future	Buy	288	0.00

R2030 Bond Future

2030 On 05/08/2021	Bond Future	Sell	5	0.00
2030 On 05/08/2021	Bond Future	Buy	5	0.00

R2032 Bond Future

2032 On 05/08/2021	Bond Future	Sell	10	0.00
2032 On 05/08/2021	Bond Future	Buy	10	0.00
2032 On 05/08/2021	Bond Future	Sell	12	0.00
2032 On 05/08/2021	Bond Future	Buy	12	0.00
2032 On 05/08/2021	Bond Future	Sell	24	0.00
2032 On 05/08/2021	Bond Future	Buy	24	0.00
2032 On 05/08/2021	Bond Future	Buy	36	0.00
2032 On 05/08/2021	Bond Future	Sell	36	0.00

R2035 Bond Future

R035 On 05/08/2021	Bond Future	Buy	6	0.00
R035 On 05/08/2021	Bond Future	Sell	6	0.00
R035 On 05/08/2021	Bond Future	Buy	12	0.00
R035 On 05/08/2021	Bond Future	Sell	12	0.00
R035 On 05/08/2021	Bond Future	Buy	13	0.00
R035 On 05/08/2021	Bond Future	Sell	13	0.00
R035 On 05/08/2021	Bond Future	Buy	22	0.00
R035 On 05/08/2021	Bond Future	Sell	22	0.00
R035 On 05/08/2021	Bond Future	Buy	23	0.00
R035 On 05/08/2021	Bond Future	Sell	23	0.00
R035 On 05/08/2021	Bond Future	Sell	38	0.00
R035 On 05/08/2021	Bond Future	Buy	38	0.00
R035 On 05/08/2021	Bond Future	Buy	38	0.00
R035 On 05/08/2021	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/08/2021			Buy	47	0.00
R035 On 05/08/2021			Sell	47	0.00
R035 On 05/08/2021			Buy	69	0.00
R035 On 05/08/2021			Sell	69	0.00
R035 On 05/08/2021			Buy	105	0.00
R035 On 05/08/2021			Sell	105	0.00
R035 On 05/08/2021			Buy	213	0.00
R035 On 05/08/2021			Sell	213	0.00
R035 On 05/08/2021			Buy	565	0.00
R035 On 05/08/2021			Sell	565	0.00
R035 On 05/08/2021			Buy	1,075	0.00
R035 On 05/08/2021			Sell	1,075	0.00
R2037 Bond Future					
2037 On 05/08/2021			Sell	38	0.00
2037 On 05/08/2021			Buy	38	0.00
2037 On 05/08/2021			Buy	38	0.00
2037 On 05/08/2021			Sell	38	0.00
R2040 Bond Future					
2040 On 05/08/2021			Sell	199	0.00
2040 On 05/08/2021			Buy	199	0.00
2040 On 05/08/2021			Buy	199	0.00
2040 On 05/08/2021			Sell	199	0.00
R2044 Bond Future					
2044 On 05/08/2021			Sell	139	0.00
2044 On 05/08/2021			Buy	139	0.00
2044 On 05/08/2021			Buy	139	0.00
2044 On 05/08/2021			Sell	139	0.00
R2048 Bond Future					
R248 On 05/08/2021			Buy	10	0.00
R248 On 05/08/2021			Sell	10	0.00
R248 On 05/08/2021			Buy	100	0.00
R248 On 05/08/2021			Sell	100	0.00
R248 On 05/08/2021			Buy	110	0.00
R248 On 05/08/2021			Sell	110	0.00

R209 Bond Future

R209 On 05/08/2021	Bond Future	Buy	2	0.00
R209 On 05/08/2021	Bond Future	Sell	2	0.00
R209 On 05/08/2021	Bond Future	Sell	17	0.00
R209 On 05/08/2021	Bond Future	Buy	17	0.00
R209 On 05/08/2021	Bond Future	Buy	17	0.00
R209 On 05/08/2021	Bond Future	Sell	17	0.00

Grand Total for Daily Detailed Turnover:**4,352****0.00**