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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/10/2021

TO DATE : 26/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/11/2021	Index Future		Sell	1	0.00
ALBI On 04/11/2021	Index Future		Buy	1	0.00
ALBI On 04/11/2021	Index Future		Buy	1	0.00
ALBI On 04/11/2021	Index Future		Sell	1	0.00
ALBI On 03/02/2022	Index Future		Buy	1	0.00
ALBI On 03/02/2022	Index Future		Sell	1	0.00
ALBI On 03/02/2022	Index Future		Buy	1	0.00
ALBI On 03/02/2022	Index Future		Sell	1	0.00

Govi Total Return Index

GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00
GOVI On 04/11/2021	GOVI		Buy	1	0.00

GOVI On 04/11/2021	GOVI	Sell	1	0.00
GOVI On 04/11/2021	GOVI	Buy	1	0.00
GOVI On 04/11/2021	GOVI	Sell	1	0.00
GOVI On 03/02/2022	GOVI	Sell	1	0.00
GOVI On 03/02/2022	GOVI	Buy	1	0.00
GOVI On 03/02/2022	GOVI	Buy	1	0.00
GOVI On 03/02/2022	GOVI	Sell	1	0.00

I2025 Bond Future

2025 On 04/11/2021	Bond Future	Buy	170	0.00
2025 On 04/11/2021	Bond Future	Sell	170	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future	Sell	4,450	0.00
R186 On 04/11/2021	Bond Future	Buy	4,450	0.00
R186 On 03/02/2022	Bond Future	Buy	4,450	0.00
R186 On 03/02/2022	Bond Future	Sell	4,450	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future	Buy	5	0.00
R202 On 04/11/2021	Bond Future	Sell	5	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Sell	3,200	0.00
2030 On 04/11/2021	Bond Future	Buy	3,200	0.00
2030 On 03/02/2022	Bond Future	Buy	3,200	0.00
2030 On 03/02/2022	Bond Future	Sell	3,200	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Sell	50	0.00
2032 On 03/02/2022	Bond Future	Buy	50	0.00
2032 On 03/02/2022	Bond Future	Sell	50	0.00
2032 On 03/02/2022	Bond Future	Buy	50	0.00
2032 On 04/11/2021	Bond Future	Sell	3,150	0.00
2032 On 04/11/2021	Bond Future	Buy	3,150	0.00
2032 On 03/02/2022	Bond Future	Buy	3,150	0.00
2032 On 03/02/2022	Bond Future	Sell	3,150	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Sell	2,650	0.00
R035 On 04/11/2021	Bond Future	Buy	2,650	0.00
R035 On 04/11/2021	Bond Future	Sell	2,650	0.00
R035 On 04/11/2021	Bond Future	Buy	2,650	0.00
R035 On 03/02/2022	Bond Future	Buy	2,650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Sell	2,650	0.00
R2048 Bond Future					
R248 On 04/11/2021			Sell	3,000	0.00
R248 On 04/11/2021			Buy	3,000	0.00
R248 On 04/11/2021			Sell	3,000	0.00
R248 On 04/11/2021			Buy	3,000	0.00
R248 On 03/02/2022			Sell	3,000	0.00
R248 On 03/02/2022			Buy	3,000	0.00
R248 On 03/02/2022			Buy	3,000	0.00
R248 On 03/02/2022			Sell	3,000	0.00
R209 Bond Future					
R209 On 05/05/2022			Sell	350	0.00
R209 On 05/05/2022			Buy	350	0.00
R209 On 05/05/2022			Buy	350	0.00
R209 On 05/05/2022			Sell	350	0.00
R209 On 05/05/2022	9.75	Call	Buy	500	0.00
R209 On 05/05/2022	9.75	Call	Sell	500	0.00
R209 On 05/05/2022	9.75	Call	Buy	500	0.00
R209 On 05/05/2022	9.75	Call	Sell	500	0.00
R209 On 04/11/2021			Buy	1,000	0.00
R209 On 04/11/2021			Sell	1,000	0.00
R209 On 04/11/2021			Sell	1,000	0.00
R209 On 04/11/2021			Buy	1,000	0.00
R209 On 05/05/2022			Sell	1,000	0.00
R209 On 05/05/2022			Buy	1,000	0.00
R209 On 05/05/2022			Sell	1,000	0.00
R209 On 05/05/2022			Buy	1,000	0.00
R209 On 05/05/2022	10.75	Put	Sell	1,000	0.00
R209 On 05/05/2022	10.75	Put	Buy	1,000	0.00
R209 On 05/05/2022	10.75	Put	Buy	1,000	0.00
R209 On 05/05/2022	10.75	Put	Sell	1,000	0.00
R209 On 05/05/2022	12.00	Put	Buy	1,000	0.00
R209 On 05/05/2022	12.00	Put	Sell	1,000	0.00
R209 On 05/05/2022	12.00	Put	Sell	1,000	0.00
R209 On 05/05/2022	12.00	Put	Buy	1,000	0.00
R209 On 04/11/2021			Buy	3,900	0.00
R209 On 04/11/2021			Sell	3,900	0.00
R209 On 04/11/2021			Buy	3,900	0.00

R209 On 04/11/2021	Bond Future	Sell	3,900	0.00
R209 On 03/02/2022	Bond Future	Buy	3,900	0.00
R209 On 03/02/2022	Bond Future	Sell	3,900	0.00
R209 On 03/02/2022	Bond Future	Sell	3,900	0.00
R209 On 03/02/2022	Bond Future	Buy	3,900	0.00
Grand Total for Daily Detailed Turnover:			67,134	0.00