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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/11/2021

TO DATE : 03/11/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 04/11/2021	GOVI		Buy	6	0.00
GOVI On 04/11/2021	GOVI		Sell	6	0.00
GOVI On 04/11/2021	GOVI		Sell	6	0.00
GOVI On 04/11/2021	GOVI		Buy	6	0.00
GOVI On 03/02/2022	GOVI		Buy	6	0.00
GOVI On 03/02/2022	GOVI		Sell	6	0.00
GOVI On 03/02/2022	GOVI		Sell	6	0.00
GOVI On 03/02/2022	GOVI		Buy	6	0.00

I2025 Bond Future

2025 On 04/11/2021	Bond Future		Sell	50	0.00
2025 On 04/11/2021	Bond Future		Buy	50	0.00
2025 On 04/11/2021	Bond Future		Buy	50	0.00

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2025 On 04/11/2021	Bond Future	Sell	50	0.00
2025 On 04/11/2021	Bond Future	Buy	50	0.00
2025 On 04/11/2021	Bond Future	Sell	50	0.00
2025 On 03/02/2022	Bond Future	Buy	50	0.00
2025 On 03/02/2022	Bond Future	Sell	50	0.00
2025 On 03/02/2022	Bond Future	Buy	50	0.00
2025 On 03/02/2022	Bond Future	Sell	50	0.00
2025 On 03/02/2022	Bond Future	Sell	50	0.00
2025 On 03/02/2022	Bond Future	Buy	50	0.00
2025 On 04/11/2021	Bond Future	Sell	300	0.00
2025 On 04/11/2021	Bond Future	Buy	300	0.00
2025 On 03/02/2022	Bond Future	Buy	300	0.00
2025 On 03/02/2022	Bond Future	Sell	300	0.00

I2029 Bond Future

2029 On 04/11/2021	Bond Future	Buy	110	0.00
2029 On 04/11/2021	Bond Future	Sell	110	0.00
2029 On 04/11/2021	Bond Future	Buy	110	0.00
2029 On 04/11/2021	Bond Future	Sell	110	0.00
2029 On 04/11/2021	Bond Future	Sell	110	0.00
2029 On 04/11/2021	Bond Future	Buy	110	0.00
2029 On 03/02/2022	Bond Future	Buy	110	0.00
2029 On 03/02/2022	Bond Future	Sell	110	0.00
2029 On 03/02/2022	Bond Future	Sell	110	0.00
2029 On 03/02/2022	Bond Future	Buy	110	0.00
2029 On 03/02/2022	Bond Future	Buy	110	0.00
2029 On 03/02/2022	Bond Future	Sell	110	0.00
2029 On 04/11/2021	Bond Future	Buy	200	0.00
2029 On 04/11/2021	Bond Future	Sell	200	0.00
2029 On 03/02/2022	Bond Future	Sell	200	0.00
2029 On 03/02/2022	Bond Future	Buy	200	0.00

I2033 Bond Future

2033 On 04/11/2021	Bond Future	Buy	30	0.00
2033 On 04/11/2021	Bond Future	Sell	30	0.00
2033 On 04/11/2021	Bond Future	Buy	30	0.00
2033 On 04/11/2021	Bond Future	Sell	30	0.00
2033 On 04/11/2021	Bond Future	Buy	30	0.00
2033 On 04/11/2021	Bond Future	Sell	30	0.00
2033 On 03/02/2022	Bond Future	Sell	30	0.00
2033 On 03/02/2022	Bond Future	Buy	30	0.00
2033 On 03/02/2022	Bond Future	Buy	30	0.00
2033 On 03/02/2022	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2033 On 03/02/2022			Sell	30	0.00
2033 On 03/02/2022			Buy	30	0.00
2033 On 04/11/2021			Buy	220	0.00
2033 On 04/11/2021			Sell	220	0.00
2033 On 03/02/2022			Sell	220	0.00
2033 On 03/02/2022			Buy	220	0.00
I2038 Bond Future					
2038 On 04/11/2021			Buy	60	0.00
2038 On 04/11/2021			Sell	60	0.00
2038 On 03/02/2022			Buy	60	0.00
2038 On 03/02/2022			Sell	60	0.00
2038 On 04/11/2021			Buy	70	0.00
2038 On 04/11/2021			Sell	70	0.00
2038 On 03/02/2022			Sell	70	0.00
2038 On 03/02/2022			Buy	70	0.00
2038 On 03/02/2022			Buy	171	0.00
2038 On 03/02/2022			Sell	171	0.00
2038 On 03/02/2022			Buy	171	0.00
2038 On 03/02/2022			Sell	171	0.00
2038 On 04/11/2021			Buy	1,000	0.00
2038 On 04/11/2021			Sell	1,000	0.00
2038 On 03/02/2022			Sell	1,000	0.00
2038 On 03/02/2022			Buy	1,000	0.00
2038 On 04/11/2021			Buy	1,060	0.00
2038 On 04/11/2021			Sell	1,060	0.00
2038 On 04/11/2021			Sell	1,060	0.00
2038 On 04/11/2021			Buy	1,060	0.00
2038 On 03/02/2022			Sell	1,060	0.00
2038 On 03/02/2022			Buy	1,060	0.00
2038 On 03/02/2022			Buy	1,060	0.00
2038 On 03/02/2022			Sell	1,060	0.00
R186 Bond Future					
R186 On 04/11/2021			Sell	525	0.00
R186 On 04/11/2021			Buy	525	0.00
R186 On 03/02/2022			Buy	525	0.00
R186 On 03/02/2022			Sell	525	0.00
R186 On 04/11/2021			Sell	3,270	0.00

R186 On 04/11/2021	Bond Future	Buy	3,270	0.00
R186 On 04/11/2021	Bond Future	Buy	3,270	0.00
R186 On 04/11/2021	Bond Future	Sell	3,270	0.00
R186 On 04/11/2021	Bond Future	Sell	3,270	0.00
R186 On 04/11/2021	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Sell	3,270	0.00
R186 On 03/02/2022	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Sell	3,270	0.00
R186 On 03/02/2022	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Sell	3,270	0.00
R186 On 03/02/2022	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Sell	3,270	0.00

R2023 Bond Future

R023 On 04/11/2021	Bond Future	Buy	500	0.00
R023 On 04/11/2021	Bond Future	Sell	500	0.00
R023 On 03/02/2022	Bond Future	Sell	500	0.00
R023 On 03/02/2022	Bond Future	Buy	500	0.00
R023 On 04/11/2021	Bond Future	Buy	1,520	0.00
R023 On 04/11/2021	Bond Future	Sell	1,520	0.00
R023 On 04/11/2021	Bond Future	Sell	1,520	0.00
R023 On 04/11/2021	Bond Future	Buy	1,520	0.00
R023 On 04/11/2021	Bond Future	Sell	1,520	0.00
R023 On 04/11/2021	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	12	0.00
2030 On 03/02/2022	Bond Future	Sell	12	0.00
2030 On 03/02/2022	Bond Future	Buy	20	0.00
2030 On 03/02/2022	Bond Future	Sell	20	0.00
2030 On 03/02/2022	Bond Future	Buy	22	0.00
2030 On 03/02/2022	Bond Future	Sell	22	0.00
2030 On 04/11/2021	Bond Future	Buy	30	0.00
2030 On 04/11/2021	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021			Sell	30	0.00
2030 On 04/11/2021			Buy	30	0.00
2030 On 04/11/2021			Buy	30	0.00
2030 On 04/11/2021			Sell	30	0.00
2030 On 03/02/2022			Sell	30	0.00
2030 On 03/02/2022			Buy	30	0.00
2030 On 03/02/2022			Sell	30	0.00
2030 On 03/02/2022			Buy	30	0.00
2030 On 03/02/2022			Sell	30	0.00
2030 On 03/02/2022			Buy	30	0.00
2030 On 03/02/2022			Sell	30	0.00
2030 On 03/02/2022			Buy	30	0.00
2030 On 03/02/2022			Buy	34	0.00
2030 On 03/02/2022			Sell	34	0.00
2030 On 03/02/2022			Buy	47	0.00
2030 On 03/02/2022			Sell	47	0.00
2030 On 04/11/2021			Sell	200	0.00
2030 On 04/11/2021			Buy	200	0.00
2030 On 03/02/2022			Buy	200	0.00
2030 On 03/02/2022			Sell	200	0.00
2030 On 04/11/2021			Buy	320	0.00
2030 On 04/11/2021			Sell	320	0.00
2030 On 03/02/2022			Sell	320	0.00
2030 On 03/02/2022			Buy	320	0.00
2030 On 03/02/2022			Buy	499	0.00
2030 On 03/02/2022			Sell	499	0.00
2030 On 03/02/2022			Buy	866	0.00
2030 On 03/02/2022			Sell	866	0.00
2030 On 03/02/2022			Sell	1,500	0.00
2030 On 03/02/2022			Buy	1,500	0.00
R2032 Bond Future					
2032 On 04/11/2021			Buy	14	0.00
2032 On 04/11/2021			Sell	14	0.00
2032 On 03/02/2022			Sell	14	0.00
2032 On 03/02/2022			Buy	14	0.00
2032 On 04/11/2021			Buy	15	0.00
2032 On 04/11/2021			Sell	15	0.00
2032 On 03/02/2022			Sell	15	0.00

2032 On 03/02/2022	Bond Future	Buy	15	0.00
2032 On 04/11/2021	Bond Future	Buy	28	0.00
2032 On 04/11/2021	Bond Future	Sell	28	0.00
2032 On 03/02/2022	Bond Future	Sell	28	0.00
2032 On 03/02/2022	Bond Future	Buy	28	0.00
2032 On 04/11/2021	Bond Future	Sell	57	0.00
2032 On 04/11/2021	Bond Future	Buy	57	0.00
2032 On 03/02/2022	Bond Future	Buy	57	0.00
2032 On 03/02/2022	Bond Future	Sell	57	0.00
2032 On 04/11/2021	Bond Future	Sell	300	0.00
2032 On 04/11/2021	Bond Future	Buy	300	0.00
2032 On 03/02/2022	Bond Future	Buy	300	0.00
2032 On 03/02/2022	Bond Future	Sell	300	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Sell	40	0.00
R035 On 04/11/2021	Bond Future	Buy	40	0.00
R035 On 03/02/2022	Bond Future	Sell	40	0.00
R035 On 03/02/2022	Bond Future	Buy	40	0.00
R035 On 04/11/2021	Bond Future	Sell	410	0.00
R035 On 04/11/2021	Bond Future	Buy	410	0.00
R035 On 03/02/2022	Bond Future	Buy	410	0.00
R035 On 03/02/2022	Bond Future	Sell	410	0.00

R2037 Bond Future

2037 On 04/11/2021	Bond Future	Sell	346	0.00
2037 On 04/11/2021	Bond Future	Buy	346	0.00
2037 On 03/02/2022	Bond Future	Buy	346	0.00
2037 On 03/02/2022	Bond Future	Sell	346	0.00
2037 On 03/02/2022	Bond Future	Sell	4,766	0.00
2037 On 03/02/2022	Bond Future	Buy	4,766	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	250	0.00
2040 On 03/02/2022	Bond Future	Sell	250	0.00
2040 On 03/02/2022	Bond Future	Sell	250	0.00
2040 On 03/02/2022	Bond Future	Buy	250	0.00
2040 On 04/11/2021	Bond Future	Buy	300	0.00
2040 On 04/11/2021	Bond Future	Sell	300	0.00
2040 On 04/11/2021	Bond Future	Sell	300	0.00
2040 On 04/11/2021	Bond Future	Buy	300	0.00
2040 On 04/11/2021	Bond Future	Buy	300	0.00
2040 On 04/11/2021	Bond Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/02/2022			Sell	300	0.00
2040 On 03/02/2022			Buy	300	0.00
2040 On 03/02/2022			Buy	300	0.00
2040 On 03/02/2022			Sell	300	0.00
2040 On 03/02/2022			Buy	300	0.00
2040 On 03/02/2022			Sell	300	0.00
2040 On 03/02/2022			Sell	300	0.00
2040 On 03/02/2022			Buy	300	0.00
2040 On 04/11/2021			Sell	430	0.00
2040 On 04/11/2021			Buy	430	0.00
2040 On 03/02/2022			Buy	430	0.00
2040 On 03/02/2022			Sell	430	0.00
R2044 Bond Future					
2044 On 04/11/2021			Sell	50	0.00
2044 On 04/11/2021			Buy	50	0.00
2044 On 04/11/2021			Buy	50	0.00
2044 On 04/11/2021			Sell	50	0.00
2044 On 04/11/2021			Sell	400	0.00
2044 On 04/11/2021			Buy	400	0.00
2044 On 04/11/2021			Sell	400	0.00
2044 On 04/11/2021			Buy	400	0.00
2044 On 04/11/2021			Buy	400	0.00
2044 On 04/11/2021			Sell	400	0.00
2044 On 03/02/2022			Sell	400	0.00
2044 On 03/02/2022			Buy	400	0.00
2044 On 03/02/2022			Buy	400	0.00
2044 On 03/02/2022			Sell	400	0.00
2044 On 03/02/2022			Sell	400	0.00
2044 On 03/02/2022			Buy	400	0.00
2044 On 03/02/2022			Sell	400	0.00
2044 On 03/02/2022			Buy	400	0.00
2044 On 04/11/2021			Sell	500	0.00
2044 On 04/11/2021			Buy	500	0.00
2044 On 03/02/2022			Buy	500	0.00
2044 On 03/02/2022			Sell	500	0.00
R2048 Bond Future					
R248 On 04/11/2021			Sell	400	0.00

R248 On 04/11/2021	Bond Future	Buy	400	0.00
R248 On 03/02/2022	Bond Future	Buy	400	0.00
R248 On 03/02/2022	Bond Future	Sell	400	0.00
R248 On 04/11/2021	Bond Future	Sell	786	0.00
R248 On 04/11/2021	Bond Future	Buy	786	0.00
R248 On 04/11/2021	Bond Future	Buy	786	0.00
R248 On 04/11/2021	Bond Future	Sell	786	0.00
R248 On 03/02/2022	Bond Future	Sell	786	0.00
R248 On 03/02/2022	Bond Future	Buy	786	0.00
R248 On 03/02/2022	Bond Future	Buy	786	0.00
R248 On 03/02/2022	Bond Future	Sell	786	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future	Buy	50	0.00
R209 On 04/11/2021	Bond Future	Sell	50	0.00
R209 On 03/02/2022	Bond Future	Buy	150	0.00
R209 On 03/02/2022	Bond Future	Sell	150	0.00
R209 On 04/11/2021	Bond Future	Sell	170	0.00
R209 On 04/11/2021	Bond Future	Buy	170	0.00
R209 On 04/11/2021	Bond Future	Sell	170	0.00
R209 On 04/11/2021	Bond Future	Buy	170	0.00
R209 On 05/05/2022	Bond Future	Buy	170	0.00
R209 On 05/05/2022	Bond Future	Sell	170	0.00
R209 On 05/05/2022	Bond Future	Buy	170	0.00
R209 On 05/05/2022	Bond Future	Sell	170	0.00
R209 On 04/11/2021	Bond Future	Sell	200	0.00
R209 On 04/11/2021	Bond Future	Buy	200	0.00

R210 Bond Future

R210 On 04/11/2021	Bond Future	Buy	60	0.00
R210 On 04/11/2021	Bond Future	Sell	60	0.00
R210 On 04/11/2021	Bond Future	Buy	60	0.00
R210 On 04/11/2021	Bond Future	Sell	60	0.00
R210 On 04/11/2021	Bond Future	Sell	60	0.00
R210 On 04/11/2021	Bond Future	Buy	60	0.00
R210 On 03/02/2022	Bond Future	Sell	60	0.00
R210 On 03/02/2022	Bond Future	Buy	60	0.00
R210 On 03/02/2022	Bond Future	Sell	60	0.00
R210 On 03/02/2022	Bond Future	Sell	60	0.00
R210 On 03/02/2022	Bond Future	Buy	60	0.00
R210 On 03/02/2022	Bond Future	Buy	60	0.00

R213 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 04/11/2021			Buy	60	0.00
R213 On 04/11/2021			Sell	60	0.00
R213 On 03/02/2022			Buy	240	0.00
R213 On 03/02/2022			Sell	240	0.00
R213 On 04/11/2021			Sell	300	0.00
R213 On 04/11/2021			Buy	300	0.00
R213 On 04/11/2021			Sell	3,600	0.00
R213 On 04/11/2021			Buy	3,600	0.00
R213 On 04/11/2021			Buy	3,600	0.00
R213 On 04/11/2021			Sell	3,600	0.00
R213 On 03/02/2022			Sell	3,600	0.00
R213 On 03/02/2022			Buy	3,600	0.00
R213 On 03/02/2022			Buy	3,600	0.00
R213 On 03/02/2022			Sell	3,600	0.00
R214 Bond Future					
R214 On 03/02/2022			Buy	18	0.00
R214 On 03/02/2022			Sell	18	0.00
R214 On 03/02/2022			Buy	25	0.00
R214 On 03/02/2022			Sell	25	0.00
R214 On 04/11/2021			Buy	40	0.00
R214 On 04/11/2021			Sell	40	0.00
R214 On 03/02/2022			Sell	43	0.00
R214 On 03/02/2022			Buy	43	0.00
R214 On 03/02/2022			Buy	68	0.00
R214 On 03/02/2022			Sell	68	0.00
R214 On 04/11/2021			Sell	162	0.00
R214 On 04/11/2021			Buy	162	0.00
R214 On 04/11/2021			Buy	162	0.00
R214 On 04/11/2021			Sell	162	0.00
R214 On 03/02/2022			Sell	162	0.00
R214 On 03/02/2022			Buy	162	0.00
R214 On 03/02/2022			Buy	162	0.00
R214 On 03/02/2022			Sell	162	0.00
R214 On 03/02/2022			Buy	260	0.00
R214 On 03/02/2022			Sell	260	0.00
R214 On 04/11/2021			Sell	300	0.00
R214 On 04/11/2021			Buy	300	0.00

Grand Total for Daily Detailed Turnover:

85,608

0.00