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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/11/2021

TO DATE : 23/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Sell	4	0.00
R186 On 03/02/2022	Bond Future		Buy	4	0.00
R186 On 03/02/2022	Bond Future		Sell	5	0.00
R186 On 03/02/2022	Bond Future		Buy	5	0.00
R186 On 03/02/2022	Bond Future		Sell	8	0.00
R186 On 03/02/2022	Bond Future		Buy	8	0.00
R186 On 03/02/2022	Bond Future		Sell	14	0.00
R186 On 03/02/2022	Bond Future		Buy	14	0.00
R186 On 03/02/2022	Bond Future		Sell	28	0.00

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R186 On 03/02/2022	Bond Future	Buy	28	0.00
R186 On 03/02/2022	Bond Future	Sell	46	0.00
R186 On 03/02/2022	Bond Future	Buy	46	0.00
R186 On 03/02/2022	Bond Future	Sell	100	0.00
R186 On 03/02/2022	Bond Future	Buy	100	0.00

R2023 Bond Future

R023 On 03/02/2022	Bond Future	Sell	28	0.00
R023 On 03/02/2022	Bond Future	Buy	28	0.00
R023 On 03/02/2022	Bond Future	Sell	28	0.00
R023 On 03/02/2022	Bond Future	Buy	28	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Sell	1	0.00
2030 On 03/02/2022	Bond Future	Buy	1	0.00
2030 On 03/02/2022	Bond Future	Buy	1	0.00
2030 On 03/02/2022	Bond Future	Sell	1	0.00
2030 On 03/02/2022	Bond Future	Sell	23	0.00
2030 On 03/02/2022	Bond Future	Buy	23	0.00
2030 On 03/02/2022	Bond Future	Buy	23	0.00
2030 On 03/02/2022	Bond Future	Sell	23	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Sell	300	0.00
2030 On 03/02/2022	Bond Future	Buy	300	0.00
2030 On 03/02/2022	Bond Future	Buy	300	0.00
2030 On 03/02/2022	Bond Future	Sell	300	0.00
2030 On 03/02/2022	Bond Future	Sell	450	0.00
2030 On 03/02/2022	Bond Future	Buy	450	0.00
2030 On 03/02/2022	Bond Future	Buy	450	0.00
2030 On 03/02/2022	Bond Future	Sell	450	0.00
2030 On 03/02/2022	Bond Future	Buy	450	0.00
2030 On 03/02/2022	Bond Future	Sell	450	0.00
2030 On 03/02/2022	Bond Future	Buy	450	0.00
2030 On 03/02/2022	Bond Future	Sell	450	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Sell	8	0.00
R035 On 03/02/2022	Bond Future	Buy	8	0.00
R035 On 03/02/2022	Bond Future	Sell	10	0.00
R035 On 03/02/2022	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Buy	50	0.00
R035 On 03/02/2022			Sell	50	0.00
R2037 Bond Future					
2037 On 03/02/2022			Sell	1	0.00
2037 On 03/02/2022			Buy	1	0.00
2037 On 03/02/2022			Sell	6	0.00
2037 On 03/02/2022			Buy	6	0.00
R2044 Bond Future					
2044 On 03/02/2022			Sell	3	0.00
2044 On 03/02/2022			Buy	3	0.00
2044 On 03/02/2022			Sell	3	0.00
2044 On 03/02/2022			Buy	3	0.00
2044 On 03/02/2022			Sell	6	0.00
2044 On 03/02/2022			Buy	6	0.00
2044 On 03/02/2022			Sell	7	0.00
2044 On 03/02/2022			Buy	7	0.00
2044 On 03/02/2022			Sell	7	0.00
2044 On 03/02/2022			Buy	7	0.00
2044 On 03/02/2022			Sell	8	0.00
2044 On 03/02/2022			Buy	8	0.00
2044 On 03/02/2022			Sell	8	0.00
2044 On 03/02/2022			Buy	8	0.00
2044 On 03/02/2022			Sell	8	0.00
2044 On 03/02/2022			Buy	8	0.00
2044 On 03/02/2022			Sell	18	0.00
2044 On 03/02/2022			Buy	18	0.00
2044 On 03/02/2022			Sell	18	0.00
2044 On 03/02/2022			Buy	18	0.00
2044 On 03/02/2022			Sell	30	0.00
2044 On 03/02/2022			Buy	30	0.00
2044 On 03/02/2022			Sell	127	0.00
2044 On 03/02/2022			Buy	127	0.00
2044 On 03/02/2022			Buy	160	0.00
2044 On 03/02/2022			Sell	160	0.00
2044 On 03/02/2022			Buy	160	0.00

2044 On 03/02/2022	Bond Future	Sell	160	0.00
2044 On 03/02/2022	Bond Future	Buy	237	0.00
2044 On 03/02/2022	Bond Future	Sell	237	0.00
2044 On 03/02/2022	Bond Future	Buy	237	0.00
2044 On 03/02/2022	Bond Future	Sell	237	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Sell	10	0.00
R248 On 03/02/2022	Bond Future	Buy	10	0.00
R248 On 03/02/2022	Bond Future	Sell	10	0.00
R248 On 03/02/2022	Bond Future	Buy	10	0.00
R248 On 03/02/2022	Bond Future	Buy	1,500	0.00
R248 On 03/02/2022	Bond Future	Sell	1,500	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future	Sell	2	0.00
R209 On 03/02/2022	Bond Future	Buy	2	0.00
R209 On 03/02/2022	Bond Future	Sell	2	0.00
R209 On 03/02/2022	Bond Future	Buy	2	0.00
R209 On 03/02/2022	Bond Future	Buy	5	0.00
R209 On 03/02/2022	Bond Future	Sell	5	0.00
R209 On 03/02/2022	Bond Future	Buy	10	0.00
R209 On 03/02/2022	Bond Future	Sell	10	0.00
R209 On 03/02/2022	Bond Future	Buy	50	0.00
R209 On 03/02/2022	Bond Future	Sell	50	0.00
R209 On 03/02/2022	Bond Future	Buy	65	0.00
R209 On 03/02/2022	Bond Future	Sell	65	0.00
R209 On 03/02/2022	Bond Future	Buy	86	0.00
R209 On 03/02/2022	Bond Future	Sell	86	0.00
R209 On 03/02/2022	Bond Future	Buy	919	0.00
R209 On 03/02/2022	Bond Future	Sell	919	0.00
R209 On 03/02/2022	Bond Future	Sell	1,135	0.00
R209 On 03/02/2022	Bond Future	Buy	1,135	0.00

Grand Total for Daily Detailed Turnover:

7,956 0.00