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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/10/2021

TO DATE : 22/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Sell	1	0.00
GOVI On 04/11/2021	GOVI		Buy	1	0.00
I2029 Bond Future					
2029 On 03/02/2022	Bond Future		Sell	10	0.00
2029 On 03/02/2022	Bond Future		Buy	10	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Sell	13	0.00
2037 On 03/02/2022	Bond Future		Buy	13	0.00
2037 On 03/02/2022	Bond Future		Sell	30	0.00
2037 On 03/02/2022	Bond Future		Buy	30	0.00
2037 On 03/02/2022	Bond Future		Sell	36	0.00

2037 On 03/02/2022	Bond Future		Buy	36	0.00
2037 On 03/02/2022	Bond Future		Sell	79	0.00
2037 On 03/02/2022	Bond Future		Buy	79	0.00

R209 Bond Future

R209 On 05/05/2022	Bond Future		Sell	30	0.00	
R209 On 05/05/2022	Bond Future		Buy	30	0.00	
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	35	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	35	0.00
R209 On 05/05/2022	Bond Future		Buy	50	0.00	
R209 On 05/05/2022	Bond Future		Sell	50	0.00	
R209 On 05/05/2022	Bond Future		Buy	50	0.00	
R209 On 05/05/2022	Bond Future		Sell	50	0.00	
R209 On 05/05/2022	Bond Future		Buy	50	0.00	
R209 On 05/05/2022	Bond Future		Sell	50	0.00	
R209 On 05/05/2022	Bond Future		Buy	50	0.00	
R209 On 05/05/2022	Bond Future		Sell	50	0.00	
R209 On 05/05/2022	Bond Future		Buy	50	0.00	
R209 On 05/05/2022	Bond Future		Sell	50	0.00	
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	65	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	65	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	75	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	75	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	75	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	75	0.00
R209 On 05/05/2022	Bond Future			Sell	95	0.00
R209 On 05/05/2022	Bond Future			Buy	95	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	125	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	125	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	125	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	125	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	250	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	250	0.00
R209 On 05/05/2022	Bond Future			Sell	475	0.00
R209 On 05/05/2022	Bond Future			Buy	475	0.00
R209 On 05/05/2022	Bond Future			Sell	490	0.00
R209 On 05/05/2022	Bond Future			Buy	490	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	625	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	625	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	665	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	665	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	1,250	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	1,250	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	1,250	0.00
R209 On 05/05/2022	Bond Future			Buy	1,340	0.00
R209 On 05/05/2022	Bond Future			Sell	1,340	0.00
R209 On 05/05/2022	Bond Future			Sell	1,340	0.00
R209 On 05/05/2022	Bond Future			Buy	1,340	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	1,350	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	1,350	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	1,350	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	1,350	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,775	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,775	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,775	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,775	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	3,550	0.00

R209 On 05/05/2022	Bond Future	10.75	Put	Sell	3,550	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	3,550	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	3,550	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	3,550	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	3,550	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	3,550	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	3,550	0.00

Grand Total for Daily Detailed Turnover: **30,814** **0.00**