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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2021

TO DATE : 25/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Buy	10	0.00
R186 On 03/02/2022	Bond Future		Sell	10	0.00
R2023 Bond Future					
R023 On 03/02/2022	Bond Future		Buy	73	0.00
R023 On 03/02/2022	Bond Future		Sell	73	0.00
R023 On 03/02/2022	Bond Future		Buy	482	0.00
R023 On 03/02/2022	Bond Future		Sell	482	0.00
R023 On 03/02/2022	Bond Future		Sell	555	0.00

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R023 On 03/02/2022	Bond Future	Buy	555	0.00
R023 On 03/02/2022	Bond Future	Buy	728	0.00
R023 On 03/02/2022	Bond Future	Sell	728	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	4	0.00
2030 On 03/02/2022	Bond Future	Sell	4	0.00
2030 On 03/02/2022	Bond Future	Sell	7	0.00
2030 On 03/02/2022	Bond Future	Buy	7	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	14	0.00
2030 On 03/02/2022	Bond Future	Sell	14	0.00
2030 On 03/02/2022	Bond Future	Buy	18	0.00
2030 On 03/02/2022	Bond Future	Sell	18	0.00
2030 On 03/02/2022	Bond Future	Buy	31	0.00
2030 On 03/02/2022	Bond Future	Sell	31	0.00
2030 On 03/02/2022	Bond Future	Buy	33	0.00
2030 On 03/02/2022	Bond Future	Sell	33	0.00
2030 On 03/02/2022	Bond Future	Buy	36	0.00
2030 On 03/02/2022	Bond Future	Sell	36	0.00
2030 On 03/02/2022	Bond Future	Sell	84	0.00
2030 On 03/02/2022	Bond Future	Buy	84	0.00
2030 On 03/02/2022	Bond Future	Buy	86	0.00
2030 On 03/02/2022	Bond Future	Sell	86	0.00
2030 On 03/02/2022	Bond Future	Sell	91	0.00
2030 On 03/02/2022	Bond Future	Buy	91	0.00
2030 On 03/02/2022	Bond Future	Buy	126	0.00
2030 On 03/02/2022	Bond Future	Sell	126	0.00
2030 On 03/02/2022	Bond Future	Buy	138	0.00
2030 On 03/02/2022	Bond Future	Sell	138	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	Buy	168	0.00
2030 On 03/02/2022	Bond Future	Sell	168	0.00
2030 On 03/02/2022	Bond Future	Buy	197	0.00
2030 On 03/02/2022	Bond Future	Sell	197	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	Buy	312	0.00
2030 On 03/02/2022	Bond Future	Sell	312	0.00
2030 On 03/02/2022	Bond Future	Buy	385	0.00
2030 On 03/02/2022	Bond Future	Sell	385	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Buy	477	0.00
2030 On 03/02/2022			Sell	477	0.00
2030 On 03/02/2022			Buy	541	0.00
2030 On 03/02/2022			Sell	541	0.00
2030 On 03/02/2022			Buy	1,015	0.00
2030 On 03/02/2022			Sell	1,015	0.00
2030 On 03/02/2022			Buy	1,815	0.00
2030 On 03/02/2022			Sell	1,815	0.00
2030 On 03/02/2022			Sell	5,854	0.00
2030 On 03/02/2022			Buy	5,854	0.00
R2035 Bond Future					
R035 On 03/02/2022			Sell	2	0.00
R035 On 03/02/2022			Buy	2	0.00
R035 On 03/02/2022			Sell	15	0.00
R035 On 03/02/2022			Buy	15	0.00
R035 On 03/02/2022			Sell	20	0.00
R035 On 03/02/2022			Buy	20	0.00
R035 On 03/02/2022			Sell	72	0.00
R035 On 03/02/2022			Buy	72	0.00
R035 On 03/02/2022			Buy	300	0.00
R035 On 03/02/2022			Sell	300	0.00
R035 On 03/02/2022			Sell	300	0.00
R035 On 03/02/2022			Buy	300	0.00
R035 On 03/02/2022			Sell	566	0.00
R035 On 03/02/2022			Buy	566	0.00
R035 On 03/02/2022			Buy	675	0.00
R035 On 03/02/2022			Sell	675	0.00
R2037 Bond Future					
2037 On 03/02/2022			Sell	4	0.00
2037 On 03/02/2022			Buy	4	0.00
2037 On 03/02/2022			Sell	9	0.00
2037 On 03/02/2022			Buy	9	0.00
2037 On 03/02/2022			Sell	15	0.00
2037 On 03/02/2022			Buy	15	0.00
2037 On 03/02/2022			Sell	20	0.00
2037 On 03/02/2022			Buy	20	0.00
2037 On 03/02/2022			Sell	35	0.00

2037 On 03/02/2022	Bond Future	Buy	35	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	40	0.00
2037 On 03/02/2022	Bond Future	Buy	40	0.00
2037 On 03/02/2022	Bond Future	Sell	93	0.00
2037 On 03/02/2022	Bond Future	Buy	93	0.00
2037 On 03/02/2022	Bond Future	Sell	139	0.00
2037 On 03/02/2022	Bond Future	Buy	139	0.00
2037 On 03/02/2022	Bond Future	Sell	152	0.00
2037 On 03/02/2022	Bond Future	Buy	152	0.00
2037 On 03/02/2022	Bond Future	Sell	165	0.00
2037 On 03/02/2022	Bond Future	Buy	165	0.00
2037 On 03/02/2022	Bond Future	Sell	182	0.00
2037 On 03/02/2022	Bond Future	Buy	182	0.00
2037 On 03/02/2022	Bond Future	Sell	214	0.00
2037 On 03/02/2022	Bond Future	Buy	214	0.00
2037 On 03/02/2022	Bond Future	Sell	324	0.00
2037 On 03/02/2022	Bond Future	Buy	324	0.00
2037 On 03/02/2022	Bond Future	Sell	344	0.00
2037 On 03/02/2022	Bond Future	Buy	344	0.00
2037 On 03/02/2022	Bond Future	Sell	418	0.00
2037 On 03/02/2022	Bond Future	Buy	418	0.00
2037 On 03/02/2022	Bond Future	Sell	526	0.00
2037 On 03/02/2022	Bond Future	Buy	526	0.00
2037 On 03/02/2022	Bond Future	Sell	597	0.00
2037 On 03/02/2022	Bond Future	Buy	597	0.00
2037 On 03/02/2022	Bond Future	Sell	1,102	0.00
2037 On 03/02/2022	Bond Future	Buy	1,102	0.00
2037 On 03/02/2022	Bond Future	Sell	1,970	0.00
2037 On 03/02/2022	Bond Future	Buy	1,970	0.00
2037 On 03/02/2022	Bond Future	Sell	6,385	0.00
2037 On 03/02/2022	Bond Future	Buy	6,385	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Sell	28	0.00
2040 On 03/02/2022	Bond Future	Buy	28	0.00
2040 On 03/02/2022	Bond Future	Sell	33	0.00
2040 On 03/02/2022	Bond Future	Buy	33	0.00
2040 On 03/02/2022	Bond Future	Sell	39	0.00
2040 On 03/02/2022	Bond Future	Buy	39	0.00
2040 On 03/02/2022	Bond Future	Sell	45	0.00
2040 On 03/02/2022	Bond Future	Buy	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/02/2022			Sell	46	0.00
2040 On 03/02/2022			Buy	46	0.00
2040 On 03/02/2022			Sell	48	0.00
2040 On 03/02/2022			Buy	48	0.00
2040 On 03/02/2022			Sell	56	0.00
2040 On 03/02/2022			Buy	56	0.00
2040 On 03/02/2022			Sell	81	0.00
2040 On 03/02/2022			Buy	81	0.00
2040 On 03/02/2022			Sell	124	0.00
2040 On 03/02/2022			Buy	124	0.00
2040 On 03/02/2022			Sell	166	0.00
2040 On 03/02/2022			Buy	166	0.00
2040 On 03/02/2022			Sell	177	0.00
2040 On 03/02/2022			Buy	177	0.00
2040 On 03/02/2022			Sell	715	0.00
2040 On 03/02/2022			Buy	715	0.00
2040 On 03/02/2022			Buy	1,558	0.00
2040 On 03/02/2022			Sell	1,558	0.00
R2048 Bond Future					
R248 On 03/02/2022			Buy	11,900	0.00
R248 On 03/02/2022			Sell	11,900	0.00
Grand Total for Daily Detailed Turnover:				43,475	0.00