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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 07/12/2021

TO DATE : 07/12/2021

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**Govi Total Return Index**

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		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
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00

**I2050 Bond Future**

2050 On 03/02/2022	Bond Future		Sell	30	0.00
2050 On 03/02/2022	Bond Future		Buy	30	0.00

**R186 Bond Future**

R186 On 03/02/2022	Bond Future	Sell	62	0.00
R186 On 03/02/2022	Bond Future	Buy	62	0.00
R186 On 03/02/2022	Bond Future	Buy	1,000	0.00
R186 On 03/02/2022	Bond Future	Sell	1,000	0.00

**R2030 Bond Future**

2030 On 03/02/2022	Bond Future	Sell	73	0.00
2030 On 03/02/2022	Bond Future	Buy	73	0.00
2030 On 03/02/2022	Bond Future	Sell	77	0.00
2030 On 03/02/2022	Bond Future	Buy	77	0.00
2030 On 03/02/2022	Bond Future	Sell	101	0.00
2030 On 03/02/2022	Bond Future	Buy	101	0.00
2030 On 03/02/2022	Bond Future	Buy	1,000	0.00
2030 On 03/02/2022	Bond Future	Sell	1,000	0.00
2030 On 03/02/2022	Bond Future	Sell	1,063	0.00
2030 On 03/02/2022	Bond Future	Buy	1,063	0.00
2030 On 03/02/2022	Bond Future	Sell	1,314	0.00
2030 On 03/02/2022	Bond Future	Buy	1,314	0.00

**R2032 Bond Future**

2032 On 03/02/2022	Bond Future	Buy	1,590	0.00
2032 On 03/02/2022	Bond Future	Sell	1,590	0.00

**R2035 Bond Future**

R035 On 03/02/2022	Bond Future	Buy	99	0.00
R035 On 03/02/2022	Bond Future	Sell	99	0.00
R035 On 03/02/2022	Bond Future	Buy	99	0.00
R035 On 03/02/2022	Bond Future	Sell	99	0.00
R035 On 03/02/2022	Bond Future	Buy	150	0.00
R035 On 03/02/2022	Bond Future	Sell	150	0.00
R035 On 03/02/2022	Bond Future	Sell	150	0.00
R035 On 03/02/2022	Bond Future	Buy	150	0.00
R035 On 03/02/2022	Bond Future	Buy	1,430	0.00
R035 On 03/02/2022	Bond Future	Sell	1,430	0.00
R035 On 03/02/2022	Bond Future	Sell	2,750	0.00
R035 On 03/02/2022	Bond Future	Buy	2,750	0.00

**R2037 Bond Future**

2037 On 03/02/2022	Bond Future	Buy	250	0.00
2037 On 03/02/2022	Bond Future	Sell	250	0.00
2037 On 03/02/2022	Bond Future	Buy	1,250	0.00
2037 On 03/02/2022	Bond Future	Sell	1,250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/02/2022	Bond Future		Buy	1,700	0.00
2037 On 03/02/2022	Bond Future		Sell	1,700	0.00
<b>R2040 Bond Future</b>					
2040 On 03/02/2022	Bond Future		Buy	1	0.00
2040 On 03/02/2022	Bond Future		Sell	1	0.00
2040 On 03/02/2022	Bond Future		Buy	17	0.00
2040 On 03/02/2022	Bond Future		Sell	17	0.00
2040 On 03/02/2022	Bond Future		Buy	18	0.00
2040 On 03/02/2022	Bond Future		Sell	18	0.00
2040 On 03/02/2022	Bond Future		Sell	24	0.00
2040 On 03/02/2022	Bond Future		Buy	24	0.00
2040 On 03/02/2022	Bond Future		Buy	24	0.00
2040 On 03/02/2022	Bond Future		Sell	24	0.00
<b>R2044 Bond Future</b>					
2044 On 03/02/2022	Bond Future		Sell	75	0.00
2044 On 03/02/2022	Bond Future		Buy	75	0.00
2044 On 03/02/2022	Bond Future		Buy	75	0.00
2044 On 03/02/2022	Bond Future		Sell	75	0.00
2044 On 03/02/2022	Bond Future		Buy	180	0.00
2044 On 03/02/2022	Bond Future		Sell	180	0.00
<b>R2048 Bond Future</b>					
R248 On 03/02/2022	Bond Future		Sell	150	0.00
R248 On 03/02/2022	Bond Future		Buy	150	0.00
R248 On 03/02/2022	Bond Future		Sell	1,270	0.00
R248 On 03/02/2022	Bond Future		Buy	1,270	0.00
<b>R209 Bond Future</b>					
R209 On 03/02/2022	Bond Future		Sell	29	0.00
R209 On 03/02/2022	Bond Future		Buy	29	0.00
R209 On 03/02/2022	Bond Future		Buy	29	0.00
R209 On 03/02/2022	Bond Future		Sell	29	0.00
R209 On 03/02/2022	Bond Future		Sell	56	0.00
R209 On 03/02/2022	Bond Future		Buy	56	0.00
<b>R214 Bond Future</b>					
R214 On 03/02/2022	Bond Future		Buy	28	0.00
R214 On 03/02/2022	Bond Future		Sell	28	0.00

R214 On 03/02/2022	Bond Future	Buy	56	0.00
R214 On 03/02/2022	Bond Future	Sell	56	0.00
R214 On 03/02/2022	Bond Future	Buy	60	0.00
R214 On 03/02/2022	Bond Future	Sell	60	0.00
R214 On 03/02/2022	Bond Future	Buy	78	0.00
R214 On 03/02/2022	Bond Future	Sell	78	0.00
R214 On 03/02/2022	Bond Future	Buy	224	0.00
R214 On 03/02/2022	Bond Future	Sell	224	0.00
R214 On 03/02/2022	Bond Future	Buy	824	0.00
R214 On 03/02/2022	Bond Future	Sell	824	0.00
R214 On 03/02/2022	Bond Future	Buy	1,270	0.00
R214 On 03/02/2022	Bond Future	Sell	1,270	0.00

**Grand Total for Daily Detailed Turnover: 18,680 0.00**