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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/02/2022

TO DATE : 07/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00
R197 Bond Future					
R197 On 05/05/2022	Bond Future		Sell	1	0.00
R197 On 05/05/2022	Bond Future		Buy	1	0.00
R197 On 05/05/2022	Bond Future		Sell	4	0.00
R197 On 05/05/2022	Bond Future		Buy	4	0.00
R197 On 05/05/2022	Bond Future		Sell	5	0.00
R197 On 05/05/2022	Bond Future		Buy	5	0.00
R2030 Bond Future					
2030 On 05/05/2022	Bond Future		Buy	233	0.00

2030 On 05/05/2022	Bond Future		Sell	233	0.00
2030 On 05/05/2022	Bond Future		Sell	13,000	0.00
2030 On 05/05/2022	Bond Future		Buy	13,000	0.00
R2037 Bond Future					
2037 On 05/05/2022	Bond Future		Sell	8,000	0.00
2037 On 05/05/2022	Bond Future		Buy	8,000	0.00
R2048 Bond Future					
R248 On 05/05/2022	Bond Future		Buy	1,000	0.00
R248 On 05/05/2022	Bond Future		Sell	1,000	0.00
R248 On 05/05/2022	Bond Future		Sell	1,000	0.00
R248 On 05/05/2022	Bond Future		Buy	1,000	0.00
R248 On 05/05/2022	Bond Future		Buy	24,000	0.00
R248 On 05/05/2022	Bond Future		Sell	24,000	0.00
R209 Bond Future					
R209 On 03/11/2022	Bond Future		Sell	400	0.00
R209 On 03/11/2022	Bond Future		Buy	400	0.00
R209 On 03/11/2022	Bond Future		Sell	400	0.00
R209 On 03/11/2022	Bond Future		Buy	400	0.00
R209 On 03/11/2022	Bond Future		Sell	400	0.00
R209 On 03/11/2022	Bond Future		Buy	400	0.00
R209 On 03/11/2022	Bond Future		Sell	400	0.00
R209 On 03/11/2022	Bond Future		Buy	400	0.00
R209 On 05/05/2022	Bond Future		Sell	425	0.00
R209 On 05/05/2022	Bond Future		Buy	425	0.00
R209 On 05/05/2022	Bond Future		Sell	425	0.00
R209 On 05/05/2022	Bond Future		Buy	425	0.00
R209 On 05/05/2022	Bond Future		Sell	425	0.00
R209 On 05/05/2022	Bond Future		Buy	425	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put Sell	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2022 Bond Future	11.50	Put	Sell	1,000	0.00
R209 On 03/11/2022 Bond Future	11.50	Put	Buy	1,000	0.00
R209 On 03/11/2022 Bond Future	11.50	Put	Buy	1,000	0.00
R209 On 03/11/2022 Bond Future	11.50	Put	Sell	1,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Buy	2,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Buy	2,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Buy	2,000	0.00
R209 On 05/05/2022 Bond Future	10.75	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Buy	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Buy	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Sell	2,000	0.00
R209 On 05/05/2022 Bond Future	10.25	Put	Buy	2,000	0.00
Grand Total for Daily Detailed Turnover:				71,119	0.00