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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/08/2022

TO DATE : 29/08/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 03/11/2022	GOVI		Buy	1	0.00
I2025 Bond Future					
2025 On 02/02/2023	Bond Future		Buy	18	0.00
2025 On 02/02/2023	Bond Future		Sell	18	0.00
2025 On 02/02/2023	Bond Future		Sell	18	0.00
2025 On 02/02/2023	Bond Future		Buy	18	0.00
I2046 Bond Future					
2046 On 03/11/2022	Bond Future		Sell	430	0.00

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2046 On 03/11/2022	Bond Future	Buy	430	0.00
2046 On 03/11/2022	Bond Future	Sell	430	0.00
2046 On 03/11/2022	Bond Future	Buy	430	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	1	0.00
R186 On 03/11/2022	Bond Future	Sell	1	0.00
R186 On 03/11/2022	Bond Future	Buy	2	0.00
R186 On 03/11/2022	Bond Future	Sell	2	0.00
R186 On 03/11/2022	Bond Future	Buy	2	0.00
R186 On 03/11/2022	Bond Future	Sell	2	0.00
R186 On 03/11/2022	Bond Future	Buy	2	0.00
R186 On 03/11/2022	Bond Future	Sell	2	0.00
R186 On 03/11/2022	Bond Future	Buy	3	0.00
R186 On 03/11/2022	Bond Future	Sell	3	0.00
R186 On 03/11/2022	Bond Future	Buy	3	0.00
R186 On 03/11/2022	Bond Future	Sell	3	0.00
R186 On 03/11/2022	Bond Future	Buy	3	0.00
R186 On 03/11/2022	Bond Future	Sell	3	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2022			Buy	5	0.00
R186 On 03/11/2022			Sell	5	0.00
R186 On 03/11/2022			Buy	5	0.00
R186 On 03/11/2022			Sell	5	0.00
R186 On 03/11/2022			Sell	6	0.00
R186 On 03/11/2022			Buy	6	0.00
R186 On 03/11/2022			Buy	6	0.00
R186 On 03/11/2022			Sell	6	0.00
R186 On 03/11/2022			Buy	7	0.00
R186 On 03/11/2022			Sell	7	0.00
R186 On 03/11/2022			Buy	8	0.00
R186 On 03/11/2022			Sell	8	0.00
R186 On 03/11/2022			Buy	8	0.00
R186 On 03/11/2022			Sell	8	0.00
R186 On 03/11/2022			Buy	8	0.00
R186 On 03/11/2022			Sell	8	0.00
R186 On 03/11/2022			Buy	8	0.00
R186 On 03/11/2022			Sell	8	0.00
R186 On 03/11/2022			Buy	8	0.00
R186 On 03/11/2022			Sell	8	0.00
R186 On 03/11/2022			Buy	15	0.00
R186 On 03/11/2022			Sell	15	0.00
R186 On 03/11/2022			Buy	17	0.00
R186 On 03/11/2022			Sell	17	0.00
R186 On 03/11/2022			Buy	134	0.00
R186 On 03/11/2022			Sell	134	0.00
R186 On 03/11/2022			Sell	270	0.00
R186 On 03/11/2022			Buy	270	0.00
R2030 Bond Future					
2030 On 03/11/2022			Buy	5	0.00
2030 On 03/11/2022			Sell	5	0.00
2030 On 03/11/2022			Buy	67	0.00
2030 On 03/11/2022			Sell	67	0.00
2030 On 03/11/2022			Sell	72	0.00
2030 On 03/11/2022			Buy	72	0.00
R2032 Bond Future					
2032 On 03/11/2022			Sell	18	0.00

2032 On 03/11/2022	Bond Future	Buy	18	0.00
2032 On 03/11/2022	Bond Future	Buy	18	0.00
2032 On 03/11/2022	Bond Future	Sell	18	0.00
2032 On 03/11/2022	Bond Future	Buy	34	0.00
2032 On 03/11/2022	Bond Future	Sell	34	0.00
2032 On 03/11/2022	Bond Future	Sell	34	0.00
2032 On 03/11/2022	Bond Future	Buy	34	0.00
2032 On 03/11/2022	Bond Future	Sell	56	0.00
2032 On 03/11/2022	Bond Future	Buy	56	0.00
2032 On 03/11/2022	Bond Future	Sell	117	0.00
2032 On 03/11/2022	Bond Future	Buy	117	0.00
2032 On 03/11/2022	Bond Future	Sell	148	0.00
2032 On 03/11/2022	Bond Future	Buy	148	0.00
2032 On 03/11/2022	Bond Future	Sell	182	0.00
2032 On 03/11/2022	Bond Future	Buy	182	0.00
2032 On 03/11/2022	Bond Future	Sell	201	0.00
2032 On 03/11/2022	Bond Future	Buy	201	0.00
2032 On 03/11/2022	Bond Future	Sell	443	0.00
2032 On 03/11/2022	Bond Future	Buy	443	0.00
2032 On 03/11/2022	Bond Future	Buy	1,147	0.00
2032 On 03/11/2022	Bond Future	Sell	1,147	0.00
2032 On 03/11/2022	Bond Future	Sell	1,500	0.00
2032 On 03/11/2022	Bond Future	Buy	1,500	0.00
2032 On 03/11/2022	Bond Future	Sell	1,500	0.00
2032 On 03/11/2022	Bond Future	Buy	1,500	0.00
2032 On 03/11/2022	Bond Future	Buy	1,500	0.00
2032 On 03/11/2022	Bond Future	Sell	1,500	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Buy	2,000	0.00
R035 On 03/11/2022	Bond Future	Sell	2,000	0.00
R035 On 03/11/2022	Bond Future	Buy	2,000	0.00
R035 On 03/11/2022	Bond Future	Sell	2,000	0.00
R035 On 03/11/2022	Bond Future	Sell	2,000	0.00
R035 On 03/11/2022	Bond Future	Buy	2,000	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Buy	4	0.00
2037 On 03/11/2022	Bond Future	Sell	4	0.00
2037 On 03/11/2022	Bond Future	Buy	5	0.00
2037 On 03/11/2022	Bond Future	Sell	5	0.00
2037 On 03/11/2022	Bond Future	Buy	7	0.00
2037 On 03/11/2022	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/11/2022			Buy	8	0.00
2037 On 03/11/2022			Sell	8	0.00
2037 On 03/11/2022			Buy	10	0.00
2037 On 03/11/2022			Sell	10	0.00
2037 On 03/11/2022			Buy	25	0.00
2037 On 03/11/2022			Sell	25	0.00
2037 On 03/11/2022			Buy	59	0.00
2037 On 03/11/2022			Sell	59	0.00
2037 On 02/02/2023			Buy	2,000	0.00
2037 On 02/02/2023			Sell	2,000	0.00
2037 On 02/02/2023			Buy	2,000	0.00
2037 On 02/02/2023			Sell	2,000	0.00
2037 On 02/02/2023			Sell	2,000	0.00
2037 On 02/02/2023			Buy	2,000	0.00
R2040 Bond Future					
2040 On 03/11/2022			Buy	14	0.00
2040 On 03/11/2022			Sell	14	0.00
2040 On 03/11/2022			Buy	29	0.00
2040 On 03/11/2022			Sell	29	0.00
2040 On 03/11/2022			Buy	38	0.00
2040 On 03/11/2022			Sell	38	0.00
2040 On 03/11/2022			Buy	45	0.00
2040 On 03/11/2022			Sell	45	0.00
2040 On 03/11/2022			Buy	57	0.00
2040 On 03/11/2022			Sell	57	0.00
2040 On 03/11/2022			Buy	112	0.00
2040 On 03/11/2022			Sell	112	0.00
2040 On 03/11/2022			Buy	295	0.00
2040 On 03/11/2022			Sell	295	0.00
R2044 Bond Future					
2044 On 03/11/2022			Buy	44	0.00
2044 On 03/11/2022			Sell	44	0.00
2044 On 03/11/2022	11.30	Call	Sell	51	0.00
2044 On 03/11/2022	11.30	Call	Buy	51	0.00
2044 On 03/11/2022	10.60	Call	Buy	51	0.00
2044 On 03/11/2022	10.60	Call	Sell	51	0.00
2044 On 03/11/2022	10.10	Call	Sell	71	0.00

2044 On 03/11/2022	Bond Future	10.10	Call	Buy	71	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	71	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	71	0.00
2044 On 03/11/2022	Bond Future			Buy	97	0.00
2044 On 03/11/2022	Bond Future			Sell	97	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Sell	114	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Buy	114	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Buy	114	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Sell	114	0.00
2044 On 03/11/2022	Bond Future			Buy	115	0.00
2044 On 03/11/2022	Bond Future			Sell	115	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Sell	135	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Buy	135	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Buy	135	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Sell	135	0.00
2044 On 03/11/2022	Bond Future			Buy	157	0.00
2044 On 03/11/2022	Bond Future			Sell	157	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Sell	160	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Buy	160	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	160	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	160	0.00
2044 On 03/11/2022	Bond Future			Buy	170	0.00
2044 On 03/11/2022	Bond Future			Sell	170	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Sell	189	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Buy	189	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	189	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	189	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Sell	300	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Buy	300	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Buy	300	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Sell	300	0.00
2044 On 03/11/2022	Bond Future			Buy	338	0.00
2044 On 03/11/2022	Bond Future			Sell	338	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Buy	420	0.00
2044 On 03/11/2022	Bond Future	10.10	Call	Sell	420	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Buy	420	0.00
2044 On 03/11/2022	Bond Future	10.80	Call	Sell	420	0.00
2044 On 03/11/2022	Bond Future			Sell	921	0.00
2044 On 03/11/2022	Bond Future			Buy	921	0.00
2044 On 03/11/2022	Bond Future			Sell	1,500	0.00
2044 On 03/11/2022	Bond Future			Buy	1,500	0.00
2044 On 03/11/2022	Bond Future			Sell	1,500	0.00
2044 On 03/11/2022	Bond Future			Buy	1,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022	Bond Future		Sell	1,500	0.00
2044 On 03/11/2022	Bond Future		Buy	1,500	0.00
R2048 Bond Future					
R248 On 03/11/2022	Bond Future		Buy	1	0.00
R248 On 03/11/2022	Bond Future		Sell	1	0.00
R248 On 03/11/2022	Bond Future		Buy	1	0.00
R248 On 03/11/2022	Bond Future		Sell	1	0.00
Grand Total for Daily Detailed Turnover:				30,426	0.00