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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/11/2021

TO DATE : 10/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/02/2022	GOVI		Buy	3	0.00
GOVI On 03/02/2022	GOVI		Sell	3	0.00
I2025 Bond Future					
2025 On 03/02/2022	Bond Future		Sell	19	0.00
2025 On 03/02/2022	Bond Future		Buy	19	0.00
2025 On 03/02/2022	Bond Future		Sell	240	0.00
2025 On 03/02/2022	Bond Future		Buy	240	0.00
2025 On 03/02/2022	Bond Future		Sell	259	0.00
2025 On 03/02/2022	Bond Future		Buy	259	0.00
I2038 Bond Future					
2038 On 03/02/2022	Bond Future		Sell	58	0.00

2038 On 03/02/2022	Bond Future	Buy	58	0.00
2038 On 03/02/2022	Bond Future	Sell	61	0.00
2038 On 03/02/2022	Bond Future	Buy	61	0.00
2038 On 03/02/2022	Bond Future	Sell	94	0.00
2038 On 03/02/2022	Bond Future	Buy	94	0.00
2038 On 03/02/2022	Bond Future	Sell	112	0.00
2038 On 03/02/2022	Bond Future	Buy	112	0.00
2038 On 03/02/2022	Bond Future	Sell	152	0.00
2038 On 03/02/2022	Bond Future	Buy	152	0.00
2038 On 03/02/2022	Bond Future	Sell	319	0.00
2038 On 03/02/2022	Bond Future	Buy	319	0.00
2038 On 03/02/2022	Bond Future	Buy	492	0.00
2038 On 03/02/2022	Bond Future	Sell	492	0.00

I2050 Bond Future

2050 On 03/02/2022	Bond Future	Sell	20	0.00
2050 On 03/02/2022	Bond Future	Buy	20	0.00
2050 On 03/02/2022	Bond Future	Sell	20	0.00
2050 On 03/02/2022	Bond Future	Buy	20	0.00

New Inflation Linked Index

IGOV On 03/02/2022	Index Future	Buy	1	0.00
IGOV On 03/02/2022	Index Future	Sell	1	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future	Sell	58	0.00
R186 On 03/02/2022	Bond Future	Buy	58	0.00

R202 Bond Future

R202 On 03/02/2022	Bond Future	Sell	5	0.00
R202 On 03/02/2022	Bond Future	Buy	5	0.00
R202 On 03/02/2022	Bond Future	Sell	5	0.00
R202 On 03/02/2022	Bond Future	Buy	5	0.00
R202 On 03/02/2022	Bond Future	Sell	56	0.00
R202 On 03/02/2022	Bond Future	Buy	56	0.00
R202 On 03/02/2022	Bond Future	Sell	160	0.00
R202 On 03/02/2022	Bond Future	Buy	160	0.00
R202 On 03/02/2022	Bond Future	Sell	216	0.00
R202 On 03/02/2022	Bond Future	Buy	216	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Sell	50	0.00
2030 On 03/02/2022	Bond Future	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2032 Bond Future					
2032 On 03/02/2022	Bond Future		Buy	26	0.00
2032 On 03/02/2022	Bond Future		Sell	26	0.00
R2035 Bond Future					
R035 On 03/02/2022	Bond Future		Buy	1	0.00
R035 On 03/02/2022	Bond Future		Sell	1	0.00
R035 On 03/02/2022	Bond Future		Buy	5	0.00
R035 On 03/02/2022	Bond Future		Sell	5	0.00
R035 On 03/02/2022	Bond Future		Buy	6	0.00
R035 On 03/02/2022	Bond Future		Sell	6	0.00
R035 On 03/02/2022	Bond Future		Buy	18	0.00
R035 On 03/02/2022	Bond Future		Sell	18	0.00
R035 On 03/02/2022	Bond Future		Sell	29	0.00
R035 On 03/02/2022	Bond Future		Buy	29	0.00
R035 On 03/02/2022	Bond Future		Buy	33	0.00
R035 On 03/02/2022	Bond Future		Sell	33	0.00
R035 On 03/02/2022	Bond Future		Buy	49	0.00
R035 On 03/02/2022	Bond Future		Sell	49	0.00
R035 On 03/02/2022	Bond Future		Buy	58	0.00
R035 On 03/02/2022	Bond Future		Sell	58	0.00
R035 On 03/02/2022	Bond Future		Buy	82	0.00
R035 On 03/02/2022	Bond Future		Sell	82	0.00
R035 On 03/02/2022	Bond Future		Buy	139	0.00
R035 On 03/02/2022	Bond Future		Sell	139	0.00
R035 On 03/02/2022	Bond Future		Buy	723	0.00
R035 On 03/02/2022	Bond Future		Sell	723	0.00
R035 On 03/02/2022	Bond Future		Buy	1,306	0.00
R035 On 03/02/2022	Bond Future		Sell	1,306	0.00
R035 On 03/02/2022	Bond Future		Buy	2,390	0.00
R035 On 03/02/2022	Bond Future		Sell	2,390	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Buy	5	0.00
2037 On 03/02/2022	Bond Future		Sell	5	0.00
2037 On 03/02/2022	Bond Future		Buy	6	0.00
2037 On 03/02/2022	Bond Future		Sell	6	0.00
2037 On 03/02/2022	Bond Future		Buy	13	0.00
2037 On 03/02/2022	Bond Future		Sell	13	0.00

2037 On 03/02/2022	Bond Future	Buy	26	0.00
2037 On 03/02/2022	Bond Future	Sell	26	0.00
2037 On 03/02/2022	Bond Future	Buy	26	0.00
2037 On 03/02/2022	Bond Future	Sell	26	0.00
2037 On 03/02/2022	Bond Future	Sell	31	0.00
2037 On 03/02/2022	Bond Future	Buy	31	0.00
2037 On 03/02/2022	Bond Future	Buy	36	0.00
2037 On 03/02/2022	Bond Future	Sell	36	0.00
2037 On 03/02/2022	Bond Future	Buy	58	0.00
2037 On 03/02/2022	Bond Future	Sell	58	0.00
2037 On 03/02/2022	Bond Future	Buy	60	0.00
2037 On 03/02/2022	Bond Future	Sell	60	0.00
2037 On 03/02/2022	Bond Future	Buy	100	0.00
2037 On 03/02/2022	Bond Future	Sell	100	0.00
2037 On 03/02/2022	Bond Future	Buy	128	0.00
2037 On 03/02/2022	Bond Future	Sell	128	0.00
2037 On 03/02/2022	Bond Future	Buy	159	0.00
2037 On 03/02/2022	Bond Future	Sell	159	0.00
2037 On 03/02/2022	Bond Future	Buy	162	0.00
2037 On 03/02/2022	Bond Future	Sell	162	0.00
2037 On 03/02/2022	Bond Future	Buy	195	0.00
2037 On 03/02/2022	Bond Future	Sell	195	0.00
2037 On 03/02/2022	Bond Future	Buy	948	0.00
2037 On 03/02/2022	Bond Future	Sell	948	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	40	0.00
2040 On 03/02/2022	Bond Future	Sell	40	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future	Sell	3	0.00
2044 On 03/02/2022	Bond Future	Buy	3	0.00
2044 On 03/02/2022	Bond Future	Sell	3	0.00
2044 On 03/02/2022	Bond Future	Buy	3	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Buy	193	0.00
R248 On 03/02/2022	Bond Future	Sell	193	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future	Buy	9	0.00
R209 On 03/02/2022	Bond Future	Sell	9	0.00
R209 On 03/02/2022	Bond Future	Buy	14	0.00
R209 On 03/02/2022	Bond Future	Sell	14	0.00
R209 On 03/02/2022	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/02/2022	Bond Future		Sell	31	0.00
R209 On 03/02/2022	Bond Future		Buy	45	0.00
R209 On 03/02/2022	Bond Future		Sell	45	0.00
R209 On 03/02/2022	Bond Future		Buy	116	0.00
R209 On 03/02/2022	Bond Future		Sell	116	0.00
R209 On 03/02/2022	Bond Future		Buy	165	0.00
R209 On 03/02/2022	Bond Future		Sell	165	0.00
R209 On 03/02/2022	Bond Future		Buy	358	0.00
R209 On 03/02/2022	Bond Future		Sell	358	0.00
R209 On 03/02/2022	Bond Future		Buy	639	0.00
R209 On 03/02/2022	Bond Future		Sell	639	0.00
R214 Bond Future					
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 05/05/2022	Bond Future		Buy	20	0.00
R214 On 05/05/2022	Bond Future		Sell	20	0.00
R214 On 03/02/2022	Bond Future		Buy	32	0.00
R214 On 03/02/2022	Bond Future		Sell	32	0.00
R214 On 03/02/2022	Bond Future		Buy	32	0.00
R214 On 03/02/2022	Bond Future		Sell	32	0.00
R214 On 03/02/2022	Bond Future		Sell	62	0.00
R214 On 03/02/2022	Bond Future		Buy	62	0.00
R214 On 03/02/2022	Bond Future		Buy	62	0.00
R214 On 03/02/2022	Bond Future		Sell	62	0.00
R214 On 03/02/2022	Bond Future		Sell	62	0.00
R214 On 03/02/2022	Bond Future		Buy	62	0.00
R214 On 03/02/2022	Bond Future		Sell	62	0.00
R214 On 03/02/2022	Bond Future		Buy	62	0.00
Grand Total for Daily Detailed Turnover:				11,246	0.00