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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 29/11/2021

TO DATE : 29/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 03/02/2022	GOVI		Buy	3	0.00
GOVI On 03/02/2022	GOVI		Sell	3	0.00
GOVI On 03/02/2022	GOVI		Buy	3	0.00
GOVI On 03/02/2022	GOVI		Sell	3	0.00
GOVI On 03/02/2022	GOVI		Sell	3	0.00
GOVI On 03/02/2022	GOVI		Buy	3	0.00
GOVI On 03/02/2022	GOVI		Sell	3	0.00
GOVI On 03/02/2022	GOVI		Buy	3	0.00
<b>R2030 Bond Future</b>					
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	86	0.00

2030 On 03/02/2022	Bond Future	Sell	86	0.00
2030 On 03/02/2022	Bond Future	Buy	130	0.00
2030 On 03/02/2022	Bond Future	Sell	130	0.00
2030 On 03/02/2022	Bond Future	Sell	130	0.00
2030 On 03/02/2022	Bond Future	Buy	130	0.00
2030 On 03/02/2022	Bond Future	Sell	130	0.00
2030 On 03/02/2022	Bond Future	Buy	130	0.00
2030 On 03/02/2022	Bond Future	Buy	144	0.00
2030 On 03/02/2022	Bond Future	Sell	144	0.00
2030 On 03/02/2022	Bond Future	Buy	169	0.00
2030 On 03/02/2022	Bond Future	Sell	169	0.00
2030 On 03/02/2022	Bond Future	Buy	198	0.00
2030 On 03/02/2022	Bond Future	Sell	198	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Sell	240	0.00
2030 On 03/02/2022	Bond Future	Buy	240	0.00
2030 On 03/02/2022	Bond Future	Buy	298	0.00
2030 On 03/02/2022	Bond Future	Sell	298	0.00
2030 On 03/02/2022	Bond Future	Buy	387	0.00
2030 On 03/02/2022	Bond Future	Sell	387	0.00
2030 On 03/02/2022	Bond Future	Buy	1,019	0.00
2030 On 03/02/2022	Bond Future	Sell	1,019	0.00
2030 On 03/02/2022	Bond Future	Sell	1,410	0.00
2030 On 03/02/2022	Bond Future	Buy	1,410	0.00
2030 On 03/02/2022	Bond Future	Buy	1,410	0.00
2030 On 03/02/2022	Bond Future	Sell	1,410	0.00
2030 On 03/02/2022	Bond Future	Sell	1,410	0.00
2030 On 03/02/2022	Bond Future	Buy	1,410	0.00
2030 On 03/02/2022	Bond Future	Buy	1,820	0.00
2030 On 03/02/2022	Bond Future	Sell	1,820	0.00
2030 On 03/02/2022	Bond Future	Sell	2,020	0.00
2030 On 03/02/2022	Bond Future	Buy	2,020	0.00
2030 On 03/02/2022	Bond Future	Sell	2,020	0.00
2030 On 03/02/2022	Bond Future	Buy	2,020	0.00
2030 On 03/02/2022	Bond Future	Buy	2,020	0.00
2030 On 03/02/2022	Bond Future	Sell	2,020	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Buy	4,154	0.00
2030 On 03/02/2022			Sell	4,154	0.00
<b>R2035 Bond Future</b>					
R035 On 03/02/2022			Buy	1	0.00
R035 On 03/02/2022			Sell	1	0.00
R035 On 03/02/2022			Buy	17	0.00
R035 On 03/02/2022			Sell	17	0.00
R035 On 03/02/2022			Sell	18	0.00
R035 On 03/02/2022			Buy	18	0.00
R035 On 03/02/2022			Sell	35	0.00
R035 On 03/02/2022			Buy	35	0.00
R035 On 03/02/2022			Sell	87	0.00
R035 On 03/02/2022			Buy	87	0.00
R035 On 03/02/2022			Buy	122	0.00
R035 On 03/02/2022			Sell	122	0.00
<b>R2040 Bond Future</b>					
2040 On 03/02/2022			Sell	4	0.00
2040 On 03/02/2022			Buy	4	0.00
2040 On 03/02/2022			Sell	9	0.00
2040 On 03/02/2022			Buy	9	0.00
2040 On 03/02/2022			Sell	15	0.00
2040 On 03/02/2022			Buy	15	0.00
2040 On 03/02/2022			Sell	20	0.00
2040 On 03/02/2022			Buy	20	0.00
2040 On 03/02/2022			Buy	26	0.00
2040 On 03/02/2022			Sell	26	0.00
2040 On 03/02/2022			Sell	26	0.00
2040 On 03/02/2022			Buy	26	0.00
2040 On 03/02/2022			Sell	30	0.00
2040 On 03/02/2022			Buy	30	0.00
2040 On 03/02/2022			Sell	35	0.00
2040 On 03/02/2022			Buy	35	0.00
2040 On 03/02/2022			Sell	38	0.00
2040 On 03/02/2022			Buy	38	0.00
2040 On 03/02/2022			Sell	90	0.00
2040 On 03/02/2022			Buy	90	0.00
2040 On 03/02/2022			Sell	134	0.00
2040 On 03/02/2022			Buy	134	0.00

2040 On 03/02/2022	Bond Future	Sell	140	0.00
2040 On 03/02/2022	Bond Future	Buy	140	0.00
2040 On 03/02/2022	Bond Future	Buy	152	0.00
2040 On 03/02/2022	Bond Future	Sell	152	0.00
2040 On 03/02/2022	Bond Future	Sell	178	0.00
2040 On 03/02/2022	Bond Future	Buy	178	0.00
2040 On 03/02/2022	Bond Future	Sell	209	0.00
2040 On 03/02/2022	Bond Future	Buy	209	0.00
2040 On 03/02/2022	Bond Future	Sell	307	0.00
2040 On 03/02/2022	Bond Future	Buy	307	0.00
2040 On 03/02/2022	Bond Future	Sell	315	0.00
2040 On 03/02/2022	Bond Future	Buy	315	0.00
2040 On 03/02/2022	Bond Future	Sell	408	0.00
2040 On 03/02/2022	Bond Future	Buy	408	0.00
2040 On 03/02/2022	Bond Future	Sell	534	0.00
2040 On 03/02/2022	Bond Future	Buy	534	0.00
2040 On 03/02/2022	Bond Future	Sell	569	0.00
2040 On 03/02/2022	Bond Future	Buy	569	0.00
2040 On 03/02/2022	Bond Future	Sell	1,074	0.00
2040 On 03/02/2022	Bond Future	Buy	1,074	0.00
2040 On 03/02/2022	Bond Future	Sell	1,919	0.00
2040 On 03/02/2022	Bond Future	Buy	1,919	0.00
2040 On 03/02/2022	Bond Future	Buy	6,180	0.00
2040 On 03/02/2022	Bond Future	Sell	6,180	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Sell	2	0.00
2044 On 03/02/2022	Bond Future	Buy	2	0.00
2044 On 03/02/2022	Bond Future	Buy	2	0.00
2044 On 03/02/2022	Bond Future	Sell	2	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	75	0.00
2044 On 03/02/2022	Bond Future	Sell	75	0.00

**R209 Bond Future**

R209 On 03/02/2022	Bond Future	Sell	23	0.00
R209 On 03/02/2022	Bond Future	Buy	23	0.00
R209 On 03/02/2022	Bond Future	Buy	23	0.00
R209 On 03/02/2022	Bond Future	Sell	23	0.00

**Grand Total for Daily Detailed Turnover: 33,332 0.00**