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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/12/2021

TO DATE : 20/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Buy	4	0.00
R186 On 03/02/2022	Bond Future		Sell	4	0.00
R186 On 03/02/2022	Bond Future		Buy	10	0.00
R186 On 03/02/2022	Bond Future		Sell	10	0.00
R186 On 03/02/2022	Bond Future		Sell	14	0.00
R186 On 03/02/2022	Bond Future		Buy	14	0.00
R186 On 03/02/2022	Bond Future		Sell	14	0.00

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R186 On 03/02/2022	Bond Future	Buy	14	0.00
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R2032 Bond Future

2032 On 03/02/2022	Bond Future	Buy	3	0.00
2032 On 03/02/2022	Bond Future	Sell	3	0.00
2032 On 03/02/2022	Bond Future	Sell	3	0.00
2032 On 03/02/2022	Bond Future	Buy	3	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Buy	2	0.00
R035 On 03/02/2022	Bond Future	Sell	2	0.00
R035 On 03/02/2022	Bond Future	Buy	2	0.00
R035 On 03/02/2022	Bond Future	Sell	2	0.00
R035 On 03/02/2022	Bond Future	Buy	11	0.00
R035 On 03/02/2022	Bond Future	Sell	11	0.00
R035 On 03/02/2022	Bond Future	Buy	60	0.00
R035 On 03/02/2022	Bond Future	Sell	60	0.00
R035 On 03/02/2022	Bond Future	Buy	71	0.00
R035 On 03/02/2022	Bond Future	Sell	71	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Sell	3	0.00
2037 On 03/02/2022	Bond Future	Buy	3	0.00
2037 On 03/02/2022	Bond Future	Sell	3	0.00
2037 On 03/02/2022	Bond Future	Buy	3	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	2	0.00
2040 On 03/02/2022	Bond Future	Sell	2	0.00
2040 On 03/02/2022	Bond Future	Sell	2	0.00
2040 On 03/02/2022	Bond Future	Buy	2	0.00

R2044 Bond Future

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	Sell	3	0.00
2044 On 03/02/2022	Bond Future	Buy	3	0.00
2044 On 03/02/2022	Bond Future	Buy	56	0.00
2044 On 03/02/2022	Bond Future	Sell	56	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Buy	2	0.00
R248 On 03/02/2022	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/02/2022	Bond Future		Buy	2	0.00
R248 On 03/02/2022	Bond Future		Sell	2	0.00
Grand Total for Daily Detailed Turnover:				272	0.00