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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/06/2022

TO DATE : 30/06/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00

I2025 Bond Future

2025 On 04/08/2022	Bond Future		Sell	20	0.00
2025 On 04/08/2022	Bond Future		Buy	20	0.00
2025 On 04/08/2022	Bond Future		Sell	31	0.00
2025 On 04/08/2022	Bond Future		Buy	31	0.00
2025 On 04/08/2022	Bond Future		Sell	33	0.00
2025 On 04/08/2022	Bond Future		Buy	33	0.00
2025 On 04/08/2022	Bond Future		Sell	50	0.00

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2025 On 04/08/2022	Bond Future	Buy	50	0.00
2025 On 04/08/2022	Bond Future	Buy	50	0.00
2025 On 04/08/2022	Bond Future	Sell	50	0.00
2025 On 04/08/2022	Bond Future	Sell	50	0.00
2025 On 04/08/2022	Bond Future	Buy	50	0.00
2025 On 04/08/2022	Bond Future	Sell	50	0.00
2025 On 04/08/2022	Bond Future	Buy	50	0.00
2025 On 04/08/2022	Bond Future	Sell	90	0.00
2025 On 04/08/2022	Bond Future	Buy	90	0.00
2025 On 04/08/2022	Bond Future	Sell	342	0.00
2025 On 04/08/2022	Bond Future	Buy	342	0.00
2025 On 04/08/2022	Bond Future	Sell	375	0.00
2025 On 04/08/2022	Bond Future	Buy	375	0.00
2025 On 04/08/2022	Bond Future	Sell	590	0.00
2025 On 04/08/2022	Bond Future	Buy	590	0.00
2025 On 04/08/2022	Bond Future	Sell	781	0.00
2025 On 04/08/2022	Bond Future	Buy	781	0.00

I2033 Bond Future

2033 On 04/08/2022	Bond Future	Buy	150	0.00
2033 On 04/08/2022	Bond Future	Sell	150	0.00
2033 On 04/08/2022	Bond Future	Sell	150	0.00
2033 On 04/08/2022	Bond Future	Buy	150	0.00
2033 On 04/08/2022	Bond Future	Buy	150	0.00
2033 On 04/08/2022	Bond Future	Sell	150	0.00
2033 On 04/08/2022	Bond Future	Buy	180	0.00
2033 On 04/08/2022	Bond Future	Sell	180	0.00
2033 On 04/08/2022	Bond Future	Sell	180	0.00
2033 On 04/08/2022	Bond Future	Buy	180	0.00
2033 On 04/08/2022	Bond Future	Buy	370	0.00
2033 On 04/08/2022	Bond Future	Sell	370	0.00
2033 On 04/08/2022	Bond Future	Sell	370	0.00
2033 On 04/08/2022	Bond Future	Buy	370	0.00

I2038 Bond Future

2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Buy	200	0.00
2038 On 04/08/2022	Bond Future	Sell	200	0.00
2038 On 04/08/2022	Bond Future	Sell	200	0.00
2038 On 04/08/2022	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 04/08/2022			Sell	17	0.00
2050 On 04/08/2022			Buy	17	0.00
2050 On 04/08/2022			Sell	17	0.00
2050 On 04/08/2022			Buy	17	0.00
R186 Bond Future					
R186 On 04/08/2022			Sell	56	0.00
R186 On 04/08/2022			Buy	56	0.00
R186 On 04/08/2022			Sell	56	0.00
R186 On 04/08/2022			Buy	56	0.00
R186 On 04/08/2022			Sell	59	0.00
R186 On 04/08/2022			Buy	59	0.00
R186 On 04/08/2022			Buy	59	0.00
R186 On 04/08/2022			Sell	59	0.00
R186 On 03/11/2022			Buy	1,639	0.00
R186 On 03/11/2022			Sell	1,639	0.00
R186 On 03/11/2022			Buy	1,639	0.00
R186 On 03/11/2022			Sell	1,639	0.00
R197 Bond Future					
R197 On 04/08/2022			Sell	38	0.00
R197 On 04/08/2022			Buy	38	0.00
R197 On 04/08/2022			Buy	38	0.00
R197 On 04/08/2022			Sell	38	0.00
R202 Bond Future					
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Buy	40	0.00
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Buy	40	0.00
R202 On 04/08/2022			Sell	80	0.00
R202 On 04/08/2022			Buy	80	0.00
R202 On 04/08/2022			Sell	80	0.00
R202 On 04/08/2022			Buy	80	0.00
R2030 Bond Future					

2030 On 04/08/2022	Bond Future	Buy	10	0.00
2030 On 04/08/2022	Bond Future	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	76	0.00
2030 On 04/08/2022	Bond Future	Sell	76	0.00
2030 On 04/08/2022	Bond Future	Buy	116	0.00
2030 On 04/08/2022	Bond Future	Sell	116	0.00
2030 On 04/08/2022	Bond Future	Buy	119	0.00
2030 On 04/08/2022	Bond Future	Sell	119	0.00
2030 On 04/08/2022	Bond Future	Buy	205	0.00
2030 On 04/08/2022	Bond Future	Sell	205	0.00
2030 On 04/08/2022	Bond Future	Buy	437	0.00
2030 On 04/08/2022	Bond Future	Sell	437	0.00
2030 On 04/08/2022	Bond Future	Buy	1,031	0.00
2030 On 04/08/2022	Bond Future	Sell	1,031	0.00
2030 On 04/08/2022	Bond Future	Sell	1,868	0.00
2030 On 04/08/2022	Bond Future	Buy	1,868	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	2	0.00
2032 On 03/11/2022	Bond Future	Sell	2	0.00
2032 On 04/08/2022	Bond Future	Buy	5	0.00
2032 On 04/08/2022	Bond Future	Sell	5	0.00
2032 On 04/08/2022	Bond Future	Sell	5	0.00
2032 On 04/08/2022	Bond Future	Buy	5	0.00
2032 On 03/11/2022	Bond Future	Buy	8	0.00
2032 On 03/11/2022	Bond Future	Sell	8	0.00
2032 On 04/08/2022	Bond Future	Sell	13	0.00
2032 On 04/08/2022	Bond Future	Buy	13	0.00
2032 On 04/08/2022	Bond Future	Buy	14	0.00
2032 On 04/08/2022	Bond Future	Sell	14	0.00
2032 On 04/08/2022	Bond Future	Buy	14	0.00
2032 On 04/08/2022	Bond Future	Sell	14	0.00
2032 On 03/11/2022	Bond Future	Sell	14	0.00
2032 On 03/11/2022	Bond Future	Buy	14	0.00
2032 On 03/11/2022	Bond Future	Sell	14	0.00
2032 On 03/11/2022	Bond Future	Buy	14	0.00
2032 On 04/08/2022	Bond Future	Sell	15	0.00
2032 On 04/08/2022	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Sell	15	0.00
2032 On 03/11/2022	Bond Future	Buy	22	0.00
2032 On 03/11/2022	Bond Future	Sell	22	0.00
2032 On 04/08/2022	Bond Future	Sell	27	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/08/2022			Buy	27	0.00
2032 On 04/08/2022			Sell	28	0.00
2032 On 04/08/2022			Buy	28	0.00
2032 On 04/08/2022			Buy	28	0.00
2032 On 04/08/2022			Sell	28	0.00
2032 On 03/11/2022			Buy	30	0.00
2032 On 03/11/2022			Sell	30	0.00
2032 On 03/11/2022			Buy	41	0.00
2032 On 03/11/2022			Sell	41	0.00
2032 On 03/11/2022			Buy	89	0.00
2032 On 03/11/2022			Sell	89	0.00
2032 On 04/08/2022			Sell	120	0.00
2032 On 04/08/2022			Buy	120	0.00
2032 On 04/08/2022			Sell	135	0.00
2032 On 04/08/2022			Buy	135	0.00
2032 On 03/11/2022			Buy	142	0.00
2032 On 03/11/2022			Sell	142	0.00
2032 On 03/11/2022			Buy	326	0.00
2032 On 03/11/2022			Sell	326	0.00
2032 On 04/08/2022			Sell	374	0.00
2032 On 04/08/2022			Buy	374	0.00
2032 On 04/08/2022			Buy	374	0.00
2032 On 04/08/2022			Sell	374	0.00
2032 On 03/11/2022			Buy	583	0.00
2032 On 03/11/2022			Sell	583	0.00
2032 On 03/11/2022			Buy	583	0.00
2032 On 03/11/2022			Sell	583	0.00
2032 On 04/08/2022			Buy	1,650	0.00
2032 On 04/08/2022			Sell	1,650	0.00
2032 On 03/11/2022			Sell	1,841	0.00
2032 On 03/11/2022			Buy	1,841	0.00
2032 On 04/08/2022			Sell	1,960	0.00
2032 On 04/08/2022			Buy	1,960	0.00
R2035 Bond Future					
R035 On 04/08/2022			Buy	89	0.00
R035 On 04/08/2022			Sell	89	0.00
R035 On 04/08/2022			Sell	700	0.00
R035 On 04/08/2022			Buy	700	0.00

R035 On 04/08/2022	Bond Future	Sell	700	0.00
R035 On 04/08/2022	Bond Future	Buy	700	0.00
R035 On 04/08/2022	Bond Future	Buy	1,100	0.00
R035 On 04/08/2022	Bond Future	Sell	1,100	0.00
R035 On 04/08/2022	Bond Future	Sell	1,100	0.00
R035 On 04/08/2022	Bond Future	Buy	1,100	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future	Sell	5	0.00
2037 On 04/08/2022	Bond Future	Buy	5	0.00
2037 On 04/08/2022	Bond Future	Buy	5	0.00
2037 On 04/08/2022	Bond Future	Sell	5	0.00
2037 On 04/08/2022	Bond Future	Sell	330	0.00
2037 On 04/08/2022	Bond Future	Buy	330	0.00
2037 On 04/08/2022	Bond Future	Sell	330	0.00
2037 On 04/08/2022	Bond Future	Buy	330	0.00
2037 On 04/08/2022	Bond Future	Sell	500	0.00
2037 On 04/08/2022	Bond Future	Buy	500	0.00
2037 On 04/08/2022	Bond Future	Sell	500	0.00
2037 On 04/08/2022	Bond Future	Buy	500	0.00

R2040 Bond Future

2040 On 04/08/2022	Bond Future	Sell	180	0.00
2040 On 04/08/2022	Bond Future	Buy	180	0.00
2040 On 04/08/2022	Bond Future	Sell	180	0.00
2040 On 04/08/2022	Bond Future	Buy	180	0.00
2040 On 04/08/2022	Bond Future	Buy	270	0.00
2040 On 04/08/2022	Bond Future	Buy	270	0.00
2040 On 04/08/2022	Bond Future	Sell	270	0.00
2040 On 04/08/2022	Bond Future	Sell	270	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Buy	140	0.00
2044 On 04/08/2022	Bond Future	Sell	140	0.00
2044 On 04/08/2022	Bond Future	Sell	140	0.00
2044 On 04/08/2022	Bond Future	Buy	140	0.00
2044 On 04/08/2022	Bond Future	Sell	210	0.00
2044 On 04/08/2022	Bond Future	Buy	210	0.00
2044 On 04/08/2022	Bond Future	Sell	210	0.00
2044 On 04/08/2022	Bond Future	Buy	210	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Sell	3	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022			Buy	3	0.00
R214 On 04/08/2022			Sell	9	0.00
R214 On 04/08/2022			Buy	9	0.00
R214 On 04/08/2022			Buy	9	0.00
R214 On 04/08/2022			Sell	9	0.00
R214 On 04/08/2022			Sell	11	0.00
R214 On 04/08/2022			Buy	11	0.00
R214 On 04/08/2022			Sell	20	0.00
R214 On 04/08/2022			Buy	20	0.00
R214 On 04/08/2022			Sell	28	0.00
R214 On 04/08/2022			Buy	28	0.00
R214 On 04/08/2022			Sell	41	0.00
R214 On 04/08/2022			Buy	41	0.00
R214 On 04/08/2022			Sell	55	0.00
R214 On 04/08/2022			Buy	55	0.00
R214 On 04/08/2022			Sell	108	0.00
R214 On 04/08/2022			Buy	108	0.00
R214 On 04/08/2022			Sell	121	0.00
R214 On 04/08/2022			Buy	121	0.00
R214 On 04/08/2022			Sell	169	0.00
R214 On 04/08/2022			Buy	169	0.00
R214 On 04/08/2022			Sell	192	0.00
R214 On 04/08/2022			Buy	192	0.00
R214 On 04/08/2022			Buy	250	0.00
R214 On 04/08/2022			Sell	250	0.00
R214 On 04/08/2022			Buy	250	0.00
R214 On 04/08/2022			Sell	250	0.00
R214 On 04/08/2022			Sell	291	0.00
R214 On 04/08/2022			Buy	291	0.00
R214 On 04/08/2022			Sell	370	0.00
R214 On 04/08/2022			Buy	370	0.00
R214 On 04/08/2022			Buy	370	0.00
R214 On 04/08/2022			Sell	370	0.00
R214 On 04/08/2022			Sell	440	0.00
R214 On 04/08/2022			Buy	440	0.00
R214 On 04/08/2022			Sell	505	0.00
R214 On 04/08/2022			Buy	505	0.00
R214 On 04/08/2022			Sell	621	0.00
R214 On 04/08/2022			Buy	621	0.00

R214 On 04/08/2022	Bond Future	Sell	788	0.00
R214 On 04/08/2022	Bond Future	Buy	788	0.00
R214 On 04/08/2022	Bond Future	Sell	789	0.00
R214 On 04/08/2022	Bond Future	Buy	789	0.00
R214 On 04/08/2022	Bond Future	Sell	1,464	0.00
R214 On 04/08/2022	Bond Future	Buy	1,464	0.00
R214 On 04/08/2022	Bond Future	Sell	2,718	0.00
R214 On 04/08/2022	Bond Future	Buy	2,718	0.00
R214 On 04/08/2022	Bond Future	Sell	8,364	0.00
R214 On 04/08/2022	Bond Future	Buy	8,364	0.00
Grand Total for Daily Detailed Turnover:			45,751	0.00