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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/09/2022

TO DATE : 14/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Buy	8	0.00
GOVI On 03/11/2022	GOVI		Sell	8	0.00
I2050 Bond Future					
2050 On 03/11/2022	Bond Future		Sell	2	0.00
2050 On 03/11/2022	Bond Future		Buy	2	0.00
2050 On 03/11/2022	Bond Future		Buy	2	0.00
2050 On 03/11/2022	Bond Future		Sell	2	0.00
R2030 Bond Future					
2030 On 03/11/2022	Bond Future		Sell	1,209	0.00
2030 On 03/11/2022	Bond Future		Buy	1,209	0.00
2030 On 03/11/2022	Bond Future		Sell	2,300	0.00

2030 On 03/11/2022	Bond Future	Buy	2,300	0.00
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R2032 Bond Future

2032 On 03/11/2022	Bond Future	Sell	797	0.00
2032 On 03/11/2022	Bond Future	Buy	797	0.00
2032 On 03/11/2022	Bond Future	Sell	797	0.00
2032 On 03/11/2022	Bond Future	Buy	797	0.00
2032 On 03/11/2022	Bond Future	Buy	797	0.00
2032 On 03/11/2022	Bond Future	Sell	797	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Buy	2	0.00
2037 On 03/11/2022	Bond Future	Sell	2	0.00
2037 On 03/11/2022	Bond Future	Buy	3	0.00
2037 On 03/11/2022	Bond Future	Sell	3	0.00
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	5	0.00
2037 On 03/11/2022	Bond Future	Sell	5	0.00
2037 On 03/11/2022	Bond Future	Buy	15	0.00
2037 On 03/11/2022	Bond Future	Sell	15	0.00
2037 On 03/11/2022	Bond Future	Buy	16	0.00
2037 On 03/11/2022	Bond Future	Sell	16	0.00
2037 On 03/11/2022	Bond Future	Buy	75	0.00
2037 On 03/11/2022	Bond Future	Sell	75	0.00
2037 On 03/11/2022	Bond Future	Sell	125	0.00
2037 On 03/11/2022	Bond Future	Buy	125	0.00

R2040 Bond Future

2040 On 03/11/2022	Bond Future	Buy	1	0.00
2040 On 03/11/2022	Bond Future	Sell	1	0.00
2040 On 03/11/2022	Bond Future	Buy	2	0.00
2040 On 03/11/2022	Bond Future	Sell	2	0.00
2040 On 03/11/2022	Bond Future	Buy	4	0.00
2040 On 03/11/2022	Bond Future	Sell	4	0.00
2040 On 03/11/2022	Bond Future	Buy	6	0.00
2040 On 03/11/2022	Bond Future	Sell	6	0.00
2040 On 03/11/2022	Bond Future	Buy	9	0.00
2040 On 03/11/2022	Bond Future	Sell	9	0.00
2040 On 03/11/2022	Bond Future	Buy	10	0.00
2040 On 03/11/2022	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/11/2022			Buy	14	0.00
2040 On 03/11/2022			Sell	14	0.00
2040 On 03/11/2022			Buy	50	0.00
2040 On 03/11/2022			Sell	50	0.00
2040 On 03/11/2022			Sell	96	0.00
2040 On 03/11/2022			Buy	96	0.00
R2048 Bond Future					
R248 On 03/11/2022			Sell	125	0.00
R248 On 03/11/2022			Buy	125	0.00
R248 On 03/11/2022			Sell	2,378	0.00
R248 On 03/11/2022			Buy	2,378	0.00
R248 On 03/11/2022			Buy	2,503	0.00
R248 On 03/11/2022			Sell	2,503	0.00
R209 Bond Future					
R209 On 03/11/2022			Buy	1	0.00
R209 On 03/11/2022			Sell	1	0.00
R209 On 03/11/2022			Buy	1	0.00
R209 On 03/11/2022			Sell	1	0.00
R209 On 03/11/2022			Buy	2	0.00
R209 On 03/11/2022			Sell	2	0.00
R209 On 03/11/2022			Buy	2	0.00
R209 On 03/11/2022			Sell	2	0.00
R209 On 03/11/2022			Buy	2	0.00
R209 On 03/11/2022			Sell	2	0.00
R209 On 03/11/2022			Buy	6	0.00
R209 On 03/11/2022			Sell	6	0.00
R209 On 03/11/2022			Buy	7	0.00
R209 On 03/11/2022			Sell	7	0.00
R209 On 03/11/2022			Buy	23	0.00
R209 On 03/11/2022			Sell	23	0.00
R209 On 03/11/2022			Sell	44	0.00
R209 On 03/11/2022			Buy	44	0.00
Grand Total for Daily Detailed Turnover:				11,448	0.00