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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2022

TO DATE : 20/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Buy	7	0.00
GOVI On 03/11/2022	GOVI		Sell	7	0.00
I2025 Bond Future					
2025 On 03/11/2022	Bond Future		Buy	7	0.00
2025 On 03/11/2022	Bond Future		Sell	7	0.00
2025 On 03/11/2022	Bond Future		Buy	7	0.00
2025 On 03/11/2022	Bond Future		Sell	7	0.00
R186 Bond Future					
R186 On 03/11/2022	Bond Future		Buy	4	0.00
R186 On 03/11/2022	Bond Future		Sell	4	0.00
R186 On 03/11/2022	Bond Future		Sell	20	0.00

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R186 On 03/11/2022	Bond Future	Buy	20	0.00
R186 On 03/11/2022	Bond Future	Sell	20	0.00
R186 On 03/11/2022	Bond Future	Buy	20	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Buy	27	0.00
2030 On 03/11/2022	Bond Future	Sell	27	0.00
2030 On 03/11/2022	Bond Future	Sell	27	0.00
2030 On 03/11/2022	Bond Future	Buy	27	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	16	0.00
2032 On 03/11/2022	Bond Future	Sell	16	0.00
2032 On 03/11/2022	Bond Future	Buy	25	0.00
2032 On 03/11/2022	Bond Future	Buy	25	0.00
2032 On 03/11/2022	Bond Future	Sell	25	0.00
2032 On 03/11/2022	Bond Future	Sell	25	0.00
2032 On 03/11/2022	Bond Future	Sell	43	0.00
2032 On 03/11/2022	Bond Future	Buy	43	0.00
2032 On 03/11/2022	Bond Future	Sell	43	0.00
2032 On 03/11/2022	Bond Future	Buy	43	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	4,850	0.00
2037 On 02/02/2023	Bond Future	Sell	4,850	0.00
2037 On 02/02/2023	Bond Future	Sell	4,850	0.00
2037 On 02/02/2023	Bond Future	Buy	4,850	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	5	0.00
R248 On 03/11/2022	Bond Future	Sell	5	0.00
R248 On 03/11/2022	Bond Future	Buy	40	0.00
R248 On 03/11/2022	Bond Future	Sell	40	0.00
R248 On 03/11/2022	Bond Future	Buy	41	0.00
R248 On 03/11/2022	Bond Future	Sell	41	0.00
R248 On 03/11/2022	Bond Future	Buy	59	0.00
R248 On 03/11/2022	Bond Future	Sell	59	0.00
R248 On 03/11/2022	Bond Future	Buy	262	0.00
R248 On 03/11/2022	Bond Future	Sell	262	0.00
R248 On 03/11/2022	Bond Future	Buy	625	0.00
R248 On 03/11/2022	Bond Future	Sell	625	0.00
R248 On 03/11/2022	Bond Future	Buy	1,286	0.00
R248 On 03/11/2022	Bond Future	Sell	1,286	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 Bond Future					
R213 On 03/11/2022	Bond Future		Buy	49	0.00
R213 On 03/11/2022	Bond Future		Sell	49	0.00
R213 On 03/11/2022	Bond Future		Sell	49	0.00
R213 On 03/11/2022	Bond Future		Buy	49	0.00
R214 Bond Future					
R214 On 03/11/2022	Bond Future		Buy	12	0.00
R214 On 03/11/2022	Bond Future		Sell	12	0.00
R214 On 03/11/2022	Bond Future		Buy	68	0.00
R214 On 03/11/2022	Bond Future		Sell	68	0.00
R214 On 03/11/2022	Bond Future		Buy	80	0.00
R214 On 03/11/2022	Bond Future		Sell	80	0.00
Grand Total for Daily Detailed Turnover:				12,547	0.00