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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/01/2022

TO DATE : 12/01/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	430	0.00
GOVI On 03/02/2022	GOVI		Buy	430	0.00
GOVI On 05/05/2022	GOVI		Sell	430	0.00
GOVI On 05/05/2022	GOVI		Buy	430	0.00

I2025 Bond Future

2025 On 03/02/2022	Bond Future		Sell	509	0.00
2025 On 03/02/2022	Bond Future		Buy	509	0.00
2025 On 03/02/2022	Bond Future		Buy	509	0.00
2025 On 03/02/2022	Bond Future		Sell	509	0.00
2025 On 05/05/2022	Bond Future		Sell	509	0.00

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2025 On 05/05/2022	Bond Future	Buy	509	0.00
2025 On 05/05/2022	Bond Future	Sell	509	0.00
2025 On 05/05/2022	Bond Future	Buy	509	0.00

I2029 Bond Future

2029 On 03/02/2022	Bond Future	Buy	178	0.00
2029 On 03/02/2022	Bond Future	Sell	178	0.00
2029 On 05/05/2022	Bond Future	Sell	178	0.00
2029 On 05/05/2022	Bond Future	Buy	178	0.00
2029 On 03/02/2022	Bond Future	Buy	525	0.00
2029 On 03/02/2022	Bond Future	Sell	525	0.00
2029 On 05/05/2022	Bond Future	Sell	525	0.00
2029 On 05/05/2022	Bond Future	Buy	525	0.00
2029 On 03/02/2022	Bond Future	Buy	905	0.00
2029 On 03/02/2022	Bond Future	Sell	905	0.00
2029 On 05/05/2022	Bond Future	Sell	905	0.00
2029 On 05/05/2022	Bond Future	Buy	905	0.00
2029 On 03/02/2022	Bond Future	Sell	1,608	0.00
2029 On 03/02/2022	Bond Future	Buy	1,608	0.00
2029 On 05/05/2022	Bond Future	Sell	1,608	0.00
2029 On 05/05/2022	Bond Future	Buy	1,608	0.00

I2033 Bond Future

2033 On 03/02/2022	Bond Future	Sell	467	0.00
2033 On 03/02/2022	Bond Future	Buy	467	0.00
2033 On 03/02/2022	Bond Future	Buy	467	0.00
2033 On 03/02/2022	Bond Future	Sell	467	0.00
2033 On 05/05/2022	Bond Future	Sell	467	0.00
2033 On 05/05/2022	Bond Future	Buy	467	0.00
2033 On 05/05/2022	Bond Future	Sell	467	0.00
2033 On 05/05/2022	Bond Future	Buy	467	0.00

I2038 Bond Future

2038 On 03/02/2022	Bond Future	Sell	631	0.00
2038 On 03/02/2022	Bond Future	Buy	631	0.00
2038 On 03/02/2022	Bond Future	Buy	631	0.00
2038 On 03/02/2022	Bond Future	Sell	631	0.00
2038 On 05/05/2022	Bond Future	Buy	631	0.00
2038 On 05/05/2022	Bond Future	Sell	631	0.00
2038 On 05/05/2022	Bond Future	Sell	631	0.00
2038 On 05/05/2022	Bond Future	Buy	631	0.00

I2046 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 03/02/2022			Buy	466	0.00
2046 On 03/02/2022			Sell	466	0.00
2046 On 05/05/2022			Sell	466	0.00
2046 On 05/05/2022			Buy	466	0.00
2046 On 03/02/2022			Buy	4,051	0.00
2046 On 03/02/2022			Sell	4,051	0.00
2046 On 05/05/2022			Sell	4,051	0.00
2046 On 05/05/2022			Buy	4,051	0.00
2046 On 03/02/2022			Sell	4,517	0.00
2046 On 03/02/2022			Buy	4,517	0.00
2046 On 05/05/2022			Sell	4,517	0.00
2046 On 05/05/2022			Buy	4,517	0.00
I2050 Bond Future					
2050 On 03/02/2022			Sell	56	0.00
2050 On 03/02/2022			Buy	56	0.00
2050 On 03/02/2022			Buy	56	0.00
2050 On 03/02/2022			Sell	56	0.00
2050 On 03/02/2022			Sell	362	0.00
2050 On 03/02/2022			Buy	362	0.00
2050 On 03/02/2022			Buy	362	0.00
2050 On 03/02/2022			Sell	362	0.00
2050 On 05/05/2022			Buy	362	0.00
2050 On 05/05/2022			Sell	362	0.00
2050 On 05/05/2022			Sell	362	0.00
2050 On 05/05/2022			Buy	362	0.00
R186 Bond Future					
R186 On 03/02/2022			Buy	4	0.00
R186 On 03/02/2022			Sell	4	0.00
R186 On 03/02/2022			Buy	7	0.00
R186 On 03/02/2022			Sell	7	0.00
R186 On 03/02/2022			Buy	9	0.00
R186 On 03/02/2022			Sell	9	0.00
R186 On 03/02/2022			Buy	10	0.00
R186 On 03/02/2022			Sell	10	0.00
R186 On 03/02/2022			Buy	15	0.00
R186 On 03/02/2022			Sell	15	0.00
R186 On 03/02/2022			Buy	16	0.00

R186 On 03/02/2022	Bond Future	Sell	16	0.00
R186 On 03/02/2022	Bond Future	Buy	19	0.00
R186 On 03/02/2022	Bond Future	Sell	19	0.00
R186 On 03/02/2022	Bond Future	Buy	19	0.00
R186 On 03/02/2022	Bond Future	Sell	19	0.00
R186 On 03/02/2022	Bond Future	Buy	25	0.00
R186 On 03/02/2022	Bond Future	Sell	25	0.00
R186 On 03/02/2022	Bond Future	Buy	42	0.00
R186 On 03/02/2022	Bond Future	Sell	42	0.00
R186 On 03/02/2022	Bond Future	Buy	50	0.00
R186 On 03/02/2022	Bond Future	Sell	50	0.00
R186 On 03/02/2022	Bond Future	Buy	53	0.00
R186 On 03/02/2022	Bond Future	Sell	53	0.00
R186 On 03/02/2022	Bond Future	Buy	56	0.00
R186 On 03/02/2022	Bond Future	Sell	56	0.00
R186 On 03/02/2022	Bond Future	Buy	61	0.00
R186 On 03/02/2022	Bond Future	Sell	61	0.00
R186 On 03/02/2022	Bond Future	Buy	72	0.00
R186 On 03/02/2022	Bond Future	Sell	72	0.00
R186 On 03/02/2022	Bond Future	Buy	93	0.00
R186 On 03/02/2022	Bond Future	Sell	93	0.00
R186 On 03/02/2022	Bond Future	Buy	158	0.00
R186 On 03/02/2022	Bond Future	Sell	158	0.00
R186 On 03/02/2022	Bond Future	Buy	163	0.00
R186 On 03/02/2022	Bond Future	Sell	163	0.00
R186 On 03/02/2022	Bond Future	Buy	163	0.00
R186 On 03/02/2022	Bond Future	Sell	163	0.00
R186 On 03/02/2022	Bond Future	Buy	176	0.00
R186 On 03/02/2022	Bond Future	Sell	176	0.00
R186 On 03/02/2022	Bond Future	Sell	223	0.00
R186 On 03/02/2022	Bond Future	Buy	223	0.00
R186 On 03/02/2022	Bond Future	Buy	232	0.00
R186 On 03/02/2022	Bond Future	Sell	232	0.00
R186 On 03/02/2022	Bond Future	Buy	295	0.00
R186 On 03/02/2022	Bond Future	Sell	295	0.00
R186 On 03/02/2022	Bond Future	Buy	994	0.00
R186 On 03/02/2022	Bond Future	Sell	994	0.00
R186 On 03/02/2022	Bond Future	Sell	2,955	0.00
R186 On 03/02/2022	Bond Future	Buy	2,955	0.00

R197 Bond Future

R197 On 03/02/2022	Bond Future	Sell	239	0.00
R197 On 03/02/2022	Bond Future	Buy	239	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 03/02/2022			Buy	239	0.00
R197 On 03/02/2022			Sell	239	0.00
R197 On 05/05/2022			Buy	239	0.00
R197 On 05/05/2022			Sell	239	0.00
R197 On 05/05/2022			Sell	239	0.00
R197 On 05/05/2022			Buy	239	0.00
R202 Bond Future					
R202 On 03/02/2022			Buy	83	0.00
R202 On 03/02/2022			Sell	83	0.00
R202 On 05/05/2022			Sell	83	0.00
R202 On 05/05/2022			Buy	83	0.00
R202 On 03/02/2022			Buy	231	0.00
R202 On 03/02/2022			Sell	231	0.00
R202 On 05/05/2022			Sell	231	0.00
R202 On 05/05/2022			Buy	231	0.00
R202 On 03/02/2022			Buy	419	0.00
R202 On 03/02/2022			Sell	419	0.00
R202 On 05/05/2022			Sell	419	0.00
R202 On 05/05/2022			Buy	419	0.00
R202 On 03/02/2022			Buy	733	0.00
R202 On 03/02/2022			Sell	733	0.00
R202 On 05/05/2022			Buy	733	0.00
R202 On 05/05/2022			Sell	733	0.00
R2023 Bond Future					
R023 On 03/02/2022			Buy	3,370	0.00
R023 On 03/02/2022			Sell	3,370	0.00
R023 On 03/02/2022			Buy	3,370	0.00
R023 On 03/02/2022			Sell	3,370	0.00
R023 On 05/05/2022			Sell	3,370	0.00
R023 On 05/05/2022			Buy	3,370	0.00
R023 On 05/05/2022			Sell	3,370	0.00
R023 On 05/05/2022			Buy	3,370	0.00
R2035 Bond Future					
R035 On 03/02/2022			Buy	29	0.00
R035 On 03/02/2022			Sell	29	0.00

R035 On 03/02/2022	Bond Future	Buy	143	0.00
R035 On 03/02/2022	Bond Future	Sell	143	0.00
R035 On 03/02/2022	Bond Future	Buy	186	0.00
R035 On 03/02/2022	Bond Future	Sell	186	0.00
R035 On 03/02/2022	Bond Future	Buy	253	0.00
R035 On 03/02/2022	Bond Future	Sell	253	0.00
R035 On 03/02/2022	Bond Future	Sell	611	0.00
R035 On 03/02/2022	Bond Future	Buy	611	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future	Buy	49	0.00
R209 On 03/02/2022	Bond Future	Sell	49	0.00
R209 On 03/02/2022	Bond Future	Buy	49	0.00
R209 On 03/02/2022	Bond Future	Sell	49	0.00

R210 Bond Future

R210 On 03/02/2022	Bond Future	Buy	97	0.00
R210 On 03/02/2022	Bond Future	Sell	97	0.00
R210 On 05/05/2022	Bond Future	Sell	97	0.00
R210 On 05/05/2022	Bond Future	Buy	97	0.00
R210 On 03/02/2022	Bond Future	Buy	282	0.00
R210 On 03/02/2022	Bond Future	Sell	282	0.00
R210 On 05/05/2022	Bond Future	Sell	282	0.00
R210 On 05/05/2022	Bond Future	Buy	282	0.00
R210 On 03/02/2022	Bond Future	Buy	504	0.00
R210 On 03/02/2022	Bond Future	Sell	504	0.00
R210 On 05/05/2022	Bond Future	Sell	504	0.00
R210 On 05/05/2022	Bond Future	Buy	504	0.00
R210 On 03/02/2022	Bond Future	Sell	883	0.00
R210 On 03/02/2022	Bond Future	Buy	883	0.00
R210 On 05/05/2022	Bond Future	Sell	883	0.00
R210 On 05/05/2022	Bond Future	Buy	883	0.00

Grand Total for Daily Detailed Turnover:

61,479 0.00