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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2022

TO DATE : 04/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00
I2029 Bond Future					
2029 On 05/05/2022	Bond Future		Buy	1	0.00
2029 On 05/05/2022	Bond Future		Sell	1	0.00
2029 On 05/05/2022	Bond Future		Buy	1	0.00
2029 On 05/05/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Sell	19	0.00
2029 On 04/08/2022	Bond Future		Buy	19	0.00
2029 On 04/08/2022	Bond Future		Buy	19	0.00
2029 On 04/08/2022	Bond Future		Sell	19	0.00

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I2046 Bond Future

2046 On 05/05/2022	Bond Future		Sell	10	0.00
2046 On 05/05/2022	Bond Future		Buy	10	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future		Sell	97	0.00
R186 On 05/05/2022	Bond Future		Buy	97	0.00
R186 On 05/05/2022	Bond Future		Sell	97	0.00
R186 On 05/05/2022	Bond Future		Buy	97	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future		Buy	4	0.00
2030 On 05/05/2022	Bond Future		Sell	4	0.00
2030 On 05/05/2022	Bond Future		Buy	8	0.00
2030 On 05/05/2022	Bond Future		Sell	8	0.00
2030 On 05/05/2022	Bond Future		Buy	10	0.00
2030 On 05/05/2022	Bond Future		Sell	10	0.00
2030 On 05/05/2022	Bond Future		Buy	13	0.00
2030 On 05/05/2022	Bond Future		Sell	13	0.00
2030 On 05/05/2022	Bond Future		Buy	18	0.00
2030 On 05/05/2022	Bond Future		Sell	18	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	47	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	47	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	98	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	98	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	121	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	121	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	165	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	165	0.00
2030 On 05/05/2022	Bond Future		Buy	190	0.00
2030 On 05/05/2022	Bond Future		Sell	190	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	226	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	226	0.00
2030 On 05/05/2022	Bond Future		Buy	357	0.00
2030 On 05/05/2022	Bond Future		Sell	357	0.00
2030 On 05/05/2022	Bond Future		Sell	600	0.00
2030 On 05/05/2022	Bond Future		Buy	600	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	2,396	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	2,396	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	4,447	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	4,447	0.00
2030 On 05/05/2022	Bond Future	9.15	Call	7,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2022 Bond Future	9.15	Call	Buy	7,500	0.00
R2032 Bond Future					
2032 On 05/05/2022 Bond Future			Sell	67	0.00
2032 On 05/05/2022 Bond Future			Buy	67	0.00
2032 On 05/05/2022 Bond Future			Sell	80	0.00
2032 On 05/05/2022 Bond Future			Buy	80	0.00
2032 On 05/05/2022 Bond Future			Sell	1,050	0.00
2032 On 05/05/2022 Bond Future			Buy	1,050	0.00
2032 On 05/05/2022 Bond Future			Sell	1,197	0.00
2032 On 05/05/2022 Bond Future			Buy	1,197	0.00
R2044 Bond Future					
2044 On 05/05/2022 Bond Future			Sell	2	0.00
2044 On 05/05/2022 Bond Future			Buy	2	0.00
2044 On 05/05/2022 Bond Future			Sell	2	0.00
2044 On 05/05/2022 Bond Future			Buy	2	0.00
2044 On 05/05/2022 Bond Future			Sell	2	0.00
2044 On 05/05/2022 Bond Future			Buy	2	0.00
2044 On 05/05/2022 Bond Future			Sell	2	0.00
2044 On 05/05/2022 Bond Future			Buy	2	0.00
2044 On 05/05/2022 Bond Future			Sell	7	0.00
2044 On 05/05/2022 Bond Future			Buy	7	0.00
2044 On 05/05/2022 Bond Future			Sell	9	0.00
2044 On 05/05/2022 Bond Future			Buy	9	0.00
2044 On 05/05/2022 Bond Future			Sell	20	0.00
2044 On 05/05/2022 Bond Future			Buy	20	0.00
2044 On 05/05/2022 Bond Future			Sell	61	0.00
2044 On 05/05/2022 Bond Future			Buy	61	0.00
2044 On 05/05/2022 Bond Future			Sell	85	0.00
2044 On 05/05/2022 Bond Future			Buy	85	0.00
2044 On 05/05/2022 Bond Future			Sell	85	0.00
2044 On 05/05/2022 Bond Future			Buy	85	0.00
Grand Total for Daily Detailed Turnover:				19,114	0.00