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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2022

TO DATE : 27/06/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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
GOVI On 04/08/2022	GOVI		Buy	1	0.00
I2025 Bond Future					
2025 On 04/08/2022	Bond Future		Buy	47	0.00
2025 On 04/08/2022	Bond Future		Sell	47	0.00
2025 On 04/08/2022	Bond Future		Buy	53	0.00
2025 On 04/08/2022	Bond Future		Sell	53	0.00
2025 On 04/08/2022	Bond Future		Buy	100	0.00
2025 On 04/08/2022	Bond Future		Sell	100	0.00

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R186 Bond Future

R186 On 04/08/2022	Bond Future	Sell	28	0.00
R186 On 04/08/2022	Bond Future	Buy	28	0.00
R186 On 03/11/2022	Bond Future	Buy	88	0.00
R186 On 03/11/2022	Bond Future	Sell	88	0.00
R186 On 03/11/2022	Bond Future	Buy	88	0.00
R186 On 03/11/2022	Bond Future	Sell	88	0.00
R186 On 04/08/2022	Bond Future	Sell	94	0.00
R186 On 04/08/2022	Bond Future	Buy	94	0.00
R186 On 04/08/2022	Bond Future	Buy	94	0.00
R186 On 04/08/2022	Bond Future	Sell	94	0.00
R186 On 04/08/2022	Bond Future	Sell	102	0.00
R186 On 04/08/2022	Bond Future	Buy	102	0.00
R186 On 04/08/2022	Bond Future	Buy	130	0.00
R186 On 04/08/2022	Bond Future	Sell	130	0.00
R186 On 03/11/2022	Bond Future	Buy	154	0.00
R186 On 03/11/2022	Bond Future	Sell	154	0.00
R186 On 03/11/2022	Bond Future	Buy	154	0.00
R186 On 03/11/2022	Bond Future	Sell	154	0.00
R186 On 03/11/2022	Bond Future	Buy	826	0.00
R186 On 03/11/2022	Bond Future	Sell	826	0.00
R186 On 03/11/2022	Bond Future	Buy	826	0.00
R186 On 03/11/2022	Bond Future	Sell	826	0.00
R186 On 03/11/2022	Bond Future	Sell	1,068	0.00
R186 On 03/11/2022	Bond Future	Buy	1,068	0.00
R186 On 03/11/2022	Bond Future	Sell	1,068	0.00
R186 On 03/11/2022	Bond Future	Buy	1,068	0.00

R197 Bond Future

R197 On 04/08/2022	Bond Future	Buy	3	0.00
R197 On 04/08/2022	Bond Future	Sell	3	0.00
R197 On 04/08/2022	Bond Future	Buy	47	0.00
R197 On 04/08/2022	Bond Future	Sell	47	0.00
R197 On 04/08/2022	Bond Future	Buy	50	0.00
R197 On 04/08/2022	Bond Future	Sell	50	0.00

R2023 Bond Future

R023 On 04/08/2022	Bond Future	Buy	3	0.00
R023 On 04/08/2022	Bond Future	Sell	3	0.00
R023 On 04/08/2022	Bond Future	Sell	4	0.00
R023 On 04/08/2022	Bond Future	Buy	4	0.00
R023 On 04/08/2022	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/08/2022			Buy	4	0.00
R023 On 04/08/2022			Buy	14	0.00
R023 On 04/08/2022			Sell	14	0.00
R023 On 04/08/2022			Buy	15	0.00
R023 On 04/08/2022			Sell	15	0.00
R023 On 04/08/2022			Buy	17	0.00
R023 On 04/08/2022			Sell	17	0.00
R023 On 04/08/2022			Buy	38	0.00
R023 On 04/08/2022			Sell	38	0.00
R023 On 04/08/2022			Buy	119	0.00
R023 On 04/08/2022			Sell	119	0.00
R023 On 04/08/2022			Buy	655	0.00
R023 On 04/08/2022			Sell	655	0.00
R023 On 04/08/2022			Buy	869	0.00
R023 On 04/08/2022			Sell	869	0.00
R2030 Bond Future					
2030 On 03/11/2022			Buy	4	0.00
2030 On 03/11/2022			Sell	4	0.00
2030 On 03/11/2022			Buy	5	0.00
2030 On 03/11/2022			Sell	5	0.00
2030 On 04/08/2022			Buy	6	0.00
2030 On 04/08/2022			Sell	6	0.00
2030 On 04/08/2022			Buy	6	0.00
2030 On 04/08/2022			Sell	6	0.00
2030 On 03/11/2022			Buy	6	0.00
2030 On 03/11/2022			Sell	6	0.00
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 03/11/2022			Buy	15	0.00
2030 On 03/11/2022			Sell	15	0.00
2030 On 04/08/2022			Buy	26	0.00
2030 On 04/08/2022			Sell	26	0.00
2030 On 04/08/2022			Buy	26	0.00
2030 On 04/08/2022			Sell	26	0.00
2030 On 03/11/2022			Buy	30	0.00
2030 On 03/11/2022			Sell	30	0.00
2030 On 04/08/2022			Buy	37	0.00
2030 On 04/08/2022			Sell	37	0.00

2030 On 04/08/2022	Bond Future	Buy	38	0.00
2030 On 04/08/2022	Bond Future	Sell	38	0.00
2030 On 04/08/2022	Bond Future	Buy	38	0.00
2030 On 04/08/2022	Bond Future	Sell	38	0.00
2030 On 04/08/2022	Bond Future	Buy	60	0.00
2030 On 04/08/2022	Bond Future	Sell	60	0.00
2030 On 04/08/2022	Bond Future	Buy	60	0.00
2030 On 04/08/2022	Bond Future	Sell	60	0.00
2030 On 04/08/2022	Bond Future	Sell	110	0.00
2030 On 04/08/2022	Bond Future	Buy	110	0.00
2030 On 04/08/2022	Bond Future	Sell	110	0.00
2030 On 04/08/2022	Bond Future	Sell	110	0.00
2030 On 04/08/2022	Bond Future	Buy	110	0.00
2030 On 04/08/2022	Bond Future	Buy	110	0.00
2030 On 04/08/2022	Bond Future	Buy	155	0.00
2030 On 04/08/2022	Bond Future	Sell	155	0.00
2030 On 04/08/2022	Bond Future	Buy	155	0.00
2030 On 04/08/2022	Bond Future	Sell	155	0.00
2030 On 04/08/2022	Bond Future	Buy	163	0.00
2030 On 04/08/2022	Bond Future	Sell	163	0.00
2030 On 04/08/2022	Bond Future	Buy	200	0.00
2030 On 04/08/2022	Bond Future	Sell	200	0.00
2030 On 04/08/2022	Bond Future	Buy	245	0.00
2030 On 04/08/2022	Bond Future	Sell	245	0.00
2030 On 04/08/2022	Bond Future	Buy	245	0.00
2030 On 04/08/2022	Bond Future	Sell	245	0.00
2030 On 04/08/2022	Bond Future	Buy	517	0.00
2030 On 04/08/2022	Bond Future	Sell	517	0.00
2030 On 04/08/2022	Bond Future	Buy	517	0.00
2030 On 04/08/2022	Bond Future	Sell	517	0.00
2030 On 04/08/2022	Bond Future	Sell	653	0.00
2030 On 04/08/2022	Bond Future	Buy	653	0.00
2030 On 04/08/2022	Bond Future	Buy	653	0.00
2030 On 04/08/2022	Bond Future	Sell	653	0.00
2030 On 04/08/2022	Bond Future	Sell	1,015	0.00
2030 On 04/08/2022	Bond Future	Buy	1,015	0.00
2030 On 04/08/2022	Bond Future	Sell	1,039	0.00
2030 On 04/08/2022	Bond Future	Buy	1,039	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	1	0.00
2032 On 03/11/2022	Bond Future	Sell	1	0.00
2032 On 03/11/2022	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/11/2022			Sell	1	0.00
2032 On 03/11/2022			Buy	7	0.00
2032 On 03/11/2022			Sell	7	0.00
2032 On 03/11/2022			Buy	7	0.00
2032 On 03/11/2022			Sell	7	0.00
2032 On 03/11/2022			Buy	10	0.00
2032 On 03/11/2022			Sell	10	0.00
2032 On 03/11/2022			Buy	10	0.00
2032 On 03/11/2022			Sell	10	0.00
2032 On 04/08/2022	10.70	Put	Sell	14	0.00
2032 On 04/08/2022	10.70	Put	Buy	14	0.00
2032 On 04/08/2022	11.00	Put	Sell	14	0.00
2032 On 04/08/2022	11.00	Put	Buy	14	0.00
2032 On 04/08/2022			Buy	15	0.00
2032 On 04/08/2022			Sell	15	0.00
2032 On 03/11/2022			Buy	15	0.00
2032 On 03/11/2022			Sell	15	0.00
2032 On 03/11/2022			Buy	15	0.00
2032 On 03/11/2022			Sell	15	0.00
2032 On 04/08/2022			Buy	18	0.00
2032 On 04/08/2022			Sell	18	0.00
2032 On 04/08/2022			Sell	18	0.00
2032 On 04/08/2022			Buy	18	0.00
2032 On 03/11/2022			Buy	20	0.00
2032 On 03/11/2022			Sell	20	0.00
2032 On 03/11/2022			Sell	20	0.00
2032 On 03/11/2022			Buy	20	0.00
2032 On 04/08/2022	10.70	Put	Sell	27	0.00
2032 On 04/08/2022	10.70	Put	Buy	27	0.00
2032 On 04/08/2022	11.00	Put	Sell	27	0.00
2032 On 04/08/2022	11.00	Put	Buy	27	0.00
2032 On 03/11/2022			Buy	44	0.00
2032 On 03/11/2022			Sell	44	0.00
2032 On 03/11/2022			Buy	68	0.00
2032 On 03/11/2022			Sell	68	0.00
2032 On 03/11/2022			Buy	70	0.00
2032 On 03/11/2022			Sell	70	0.00
2032 On 03/11/2022			Buy	70	0.00
2032 On 03/11/2022			Sell	70	0.00

2032 On 03/11/2022	Bond Future	Sell	161	0.00
2032 On 03/11/2022	Bond Future	Buy	161	0.00
2032 On 03/11/2022	Bond Future	Buy	161	0.00
2032 On 03/11/2022	Bond Future	Sell	161	0.00
2032 On 03/11/2022	Bond Future	Buy	288	0.00
2032 On 03/11/2022	Bond Future	Sell	288	0.00
2032 On 03/11/2022	Bond Future	Buy	288	0.00
2032 On 03/11/2022	Bond Future	Sell	288	0.00
2032 On 03/11/2022	Bond Future	Buy	289	0.00
2032 On 03/11/2022	Bond Future	Sell	289	0.00
2032 On 03/11/2022	Bond Future	Buy	289	0.00
2032 On 03/11/2022	Bond Future	Sell	289	0.00
2032 On 03/11/2022	Bond Future	Buy	904	0.00
2032 On 03/11/2022	Bond Future	Sell	904	0.00
2032 On 03/11/2022	Bond Future	Buy	930	0.00
2032 On 03/11/2022	Bond Future	Sell	930	0.00
2032 On 03/11/2022	Bond Future	Sell	1,647	0.00
2032 On 03/11/2022	Bond Future	Buy	1,647	0.00
2032 On 03/11/2022	Bond Future	Buy	1,647	0.00
2032 On 03/11/2022	Bond Future	Sell	1,647	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	Sell	19	0.00
R035 On 04/08/2022	Bond Future	Buy	19	0.00
R035 On 04/08/2022	Bond Future	Sell	61	0.00
R035 On 04/08/2022	Bond Future	Buy	61	0.00
R035 On 04/08/2022	Bond Future	Sell	64	0.00
R035 On 04/08/2022	Bond Future	Buy	64	0.00
R035 On 04/08/2022	Bond Future	Buy	80	0.00
R035 On 04/08/2022	Bond Future	Sell	80	0.00
R035 On 04/08/2022	Bond Future	Buy	1,275	0.00
R035 On 04/08/2022	Bond Future	Sell	1,275	0.00
R035 On 04/08/2022	Bond Future	Buy	1,275	0.00
R035 On 04/08/2022	Bond Future	Sell	1,275	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future	Sell	155	0.00
2037 On 04/08/2022	Bond Future	Buy	155	0.00
2037 On 04/08/2022	Bond Future	Buy	415	0.00
2037 On 04/08/2022	Bond Future	Sell	415	0.00
2037 On 04/08/2022	Bond Future	Sell	860	0.00
2037 On 04/08/2022	Bond Future	Buy	860	0.00
2037 On 04/08/2022	Bond Future	Buy	860	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2022	Bond Future		Sell	860	0.00
R2040 Bond Future					
2040 On 04/08/2022	Bond Future		Sell	4	0.00
2040 On 04/08/2022	Bond Future		Buy	4	0.00
2040 On 04/08/2022	Bond Future		Buy	649	0.00
2040 On 04/08/2022	Bond Future		Sell	649	0.00
2040 On 04/08/2022	Bond Future		Buy	649	0.00
2040 On 04/08/2022	Bond Future		Sell	649	0.00
R2044 Bond Future					
2044 On 04/08/2022	Bond Future		Buy	1	0.00
2044 On 04/08/2022	Bond Future		Sell	1	0.00
2044 On 04/08/2022	Bond Future		Buy	250	0.00
2044 On 04/08/2022	Bond Future		Sell	250	0.00
2044 On 04/08/2022	Bond Future		Buy	250	0.00
2044 On 04/08/2022	Bond Future		Sell	250	0.00
R2048 Bond Future					
R248 On 04/08/2022	Bond Future		Buy	2	0.00
R248 On 04/08/2022	Bond Future		Sell	2	0.00
R209 Bond Future					
R209 On 04/08/2022	Bond Future		Buy	11	0.00
R209 On 04/08/2022	Bond Future		Sell	11	0.00
R209 On 04/08/2022	Bond Future		Buy	11	0.00
R209 On 04/08/2022	Bond Future		Sell	11	0.00
R213 Bond Future					
R213 On 04/08/2022	Bond Future		Sell	23	0.00
R213 On 04/08/2022	Bond Future		Buy	23	0.00
R213 On 04/08/2022	Bond Future		Buy	23	0.00
R213 On 04/08/2022	Bond Future		Sell	23	0.00
R213 On 04/08/2022	Bond Future		Sell	40	0.00
R213 On 04/08/2022	Bond Future		Buy	40	0.00
R213 On 04/08/2022	Bond Future		Sell	40	0.00
R213 On 04/08/2022	Bond Future		Buy	40	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Sell	1	0.00
R214 On 04/08/2022	Bond Future	Buy	1	0.00
R214 On 04/08/2022	Bond Future	Sell	1	0.00
R214 On 04/08/2022	Bond Future	Buy	1	0.00
R214 On 03/11/2022	Bond Future	Sell	5	0.00
R214 On 03/11/2022	Bond Future	Buy	5	0.00
R214 On 04/08/2022	Bond Future	Sell	6	0.00
R214 On 04/08/2022	Bond Future	Buy	6	0.00
R214 On 04/08/2022	Bond Future	Sell	8	0.00
R214 On 04/08/2022	Bond Future	Buy	8	0.00
R214 On 03/11/2022	Bond Future	Sell	8	0.00
R214 On 03/11/2022	Bond Future	Buy	8	0.00
R214 On 04/08/2022	Bond Future	Sell	10	0.00
R214 On 04/08/2022	Bond Future	Buy	10	0.00
R214 On 04/08/2022	Bond Future	Sell	10	0.00
R214 On 04/08/2022	Bond Future	Buy	10	0.00
R214 On 03/11/2022	Bond Future	Sell	11	0.00
R214 On 03/11/2022	Bond Future	Buy	11	0.00
R214 On 04/08/2022	Bond Future	Sell	14	0.00
R214 On 04/08/2022	Bond Future	Buy	14	0.00
R214 On 04/08/2022	Bond Future	Sell	14	0.00
R214 On 04/08/2022	Bond Future	Buy	14	0.00
R214 On 04/08/2022	Bond Future	Sell	16	0.00
R214 On 04/08/2022	Bond Future	Buy	16	0.00
R214 On 04/08/2022	Bond Future	Sell	20	0.00
R214 On 04/08/2022	Bond Future	Buy	20	0.00
R214 On 04/08/2022	Bond Future	Buy	20	0.00
R214 On 04/08/2022	Bond Future	Sell	20	0.00
R214 On 03/11/2022	Bond Future	Sell	21	0.00
R214 On 03/11/2022	Bond Future	Buy	21	0.00
R214 On 04/08/2022	Bond Future	Sell	27	0.00
R214 On 04/08/2022	Bond Future	Buy	27	0.00
R214 On 04/08/2022	Bond Future	Sell	27	0.00
R214 On 04/08/2022	Bond Future	Buy	27	0.00
R214 On 04/08/2022	Bond Future	Sell	27	0.00
R214 On 04/08/2022	Bond Future	Buy	27	0.00
R214 On 04/08/2022	Bond Future	Sell	39	0.00
R214 On 04/08/2022	Bond Future	Buy	39	0.00
R214 On 04/08/2022	Bond Future	Sell	44	0.00
R214 On 04/08/2022	Bond Future	Buy	44	0.00
R214 On 04/08/2022	Bond Future	Buy	44	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022			Sell	44	0.00
R214 On 03/11/2022			Sell	45	0.00
R214 On 03/11/2022			Buy	45	0.00
R214 On 04/08/2022			Sell	54	0.00
R214 On 04/08/2022			Buy	54	0.00
R214 On 04/08/2022			Sell	54	0.00
R214 On 04/08/2022			Buy	54	0.00
R214 On 04/08/2022			Sell	57	0.00
R214 On 04/08/2022			Buy	57	0.00
R214 On 04/08/2022			Sell	60	0.00
R214 On 04/08/2022			Buy	60	0.00
R214 On 04/08/2022			Sell	80	0.00
R214 On 04/08/2022			Buy	80	0.00
R214 On 04/08/2022			Buy	80	0.00
R214 On 04/08/2022			Sell	80	0.00
R214 On 04/08/2022			Sell	84	0.00
R214 On 04/08/2022			Buy	84	0.00
R214 On 04/08/2022			Sell	84	0.00
R214 On 04/08/2022			Buy	84	0.00
R214 On 04/08/2022			Sell	91	0.00
R214 On 04/08/2022			Buy	91	0.00
R214 On 04/08/2022			Sell	95	0.00
R214 On 04/08/2022			Sell	95	0.00
R214 On 04/08/2022			Buy	95	0.00
R214 On 04/08/2022			Buy	95	0.00
R214 On 04/08/2022			Sell	145	0.00
R214 On 04/08/2022			Buy	145	0.00
R214 On 04/08/2022			Sell	145	0.00
R214 On 04/08/2022			Buy	145	0.00
R214 On 04/08/2022			Sell	171	0.00
R214 On 04/08/2022			Buy	171	0.00
R214 On 04/08/2022			Sell	217	0.00
R214 On 04/08/2022			Buy	217	0.00
R214 On 04/08/2022			Sell	217	0.00
R214 On 04/08/2022			Buy	217	0.00
R214 On 04/08/2022			Sell	220	0.00
R214 On 04/08/2022			Buy	220	0.00
R214 On 04/08/2022			Sell	252	0.00
R214 On 04/08/2022			Buy	252	0.00

R214 On 04/08/2022	Bond Future	Sell	252	0.00
R214 On 04/08/2022	Bond Future	Buy	252	0.00
R214 On 04/08/2022	Bond Future	Sell	346	0.00
R214 On 04/08/2022	Bond Future	Buy	346	0.00
R214 On 04/08/2022	Bond Future	Sell	346	0.00
R214 On 04/08/2022	Bond Future	Buy	346	0.00
R214 On 04/08/2022	Bond Future	Sell	388	0.00
R214 On 04/08/2022	Bond Future	Buy	388	0.00
R214 On 04/08/2022	Bond Future	Sell	388	0.00
R214 On 04/08/2022	Bond Future	Buy	388	0.00
R214 On 04/08/2022	Bond Future	Sell	389	0.00
R214 On 04/08/2022	Bond Future	Buy	389	0.00
R214 On 04/08/2022	Bond Future	Sell	389	0.00
R214 On 04/08/2022	Bond Future	Buy	389	0.00
R214 On 04/08/2022	Bond Future	Sell	607	0.00
R214 On 04/08/2022	Bond Future	Buy	607	0.00
R214 On 04/08/2022	Bond Future	Sell	730	0.00
R214 On 04/08/2022	Bond Future	Buy	730	0.00
R214 On 04/08/2022	Bond Future	Sell	730	0.00
R214 On 04/08/2022	Bond Future	Buy	730	0.00
R214 On 04/08/2022	Bond Future	Sell	1,356	0.00
R214 On 04/08/2022	Bond Future	Buy	1,356	0.00
R214 On 04/08/2022	Bond Future	Sell	1,356	0.00
R214 On 04/08/2022	Bond Future	Buy	1,356	0.00
R214 On 04/08/2022	Bond Future	Sell	1,470	0.00
R214 On 04/08/2022	Bond Future	Buy	1,470	0.00
R214 On 04/08/2022	Bond Future	Sell	2,200	0.00
R214 On 04/08/2022	Bond Future	Buy	2,200	0.00
R214 On 04/08/2022	Bond Future	Buy	4,391	0.00
R214 On 04/08/2022	Bond Future	Sell	4,391	0.00
R214 On 04/08/2022	Bond Future	Sell	4,437	0.00
R214 On 04/08/2022	Bond Future	Buy	4,437	0.00

Grand Total for Daily Detailed Turnover:

49,522

0.00