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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2021

TO DATE : 08/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 03/02/2022			Sell	110	0.00
2029 On 03/02/2022			Buy	110	0.00
I2050 Bond Future					
2050 On 03/02/2022			Sell	50	0.00
2050 On 03/02/2022			Buy	50	0.00
2050 On 03/02/2022			Buy	50	0.00
2050 On 03/02/2022			Sell	50	0.00
R186 Bond Future					
R186 On 03/02/2022			Sell	2	0.00
R186 On 03/02/2022			Buy	2	0.00
R186 On 03/02/2022			Sell	16	0.00

R186 On 03/02/2022	Bond Future	Buy	16	0.00
R186 On 03/02/2022	Bond Future	Sell	26	0.00
R186 On 03/02/2022	Bond Future	Buy	26	0.00
R186 On 03/02/2022	Bond Future	Sell	76	0.00
R186 On 03/02/2022	Bond Future	Buy	76	0.00
R186 On 03/02/2022	Bond Future	Sell	232	0.00
R186 On 03/02/2022	Bond Future	Buy	232	0.00
R186 On 03/02/2022	Bond Future	Buy	350	0.00
R186 On 03/02/2022	Bond Future	Sell	350	0.00

R202 Bond Future

R202 On 03/02/2022	Bond Future	Sell	51	0.00
R202 On 03/02/2022	Bond Future	Buy	51	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Sell	93	0.00
2030 On 03/02/2022	Bond Future	Buy	93	0.00
2030 On 03/02/2022	Bond Future	Buy	204	0.00
2030 On 03/02/2022	Bond Future	Sell	204	0.00
2030 On 03/02/2022	Bond Future	Sell	204	0.00
2030 On 03/02/2022	Bond Future	Buy	204	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Buy	489	0.00
2032 On 03/02/2022	Bond Future	Sell	489	0.00
2032 On 03/02/2022	Bond Future	Buy	489	0.00
2032 On 03/02/2022	Bond Future	Sell	489	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Buy	1,700	0.00
2037 On 03/02/2022	Bond Future	Sell	1,700	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	2	0.00
2040 On 03/02/2022	Bond Future	Sell	2	0.00
2040 On 03/02/2022	Bond Future	Buy	9	0.00
2040 On 03/02/2022	Bond Future	Sell	9	0.00
2040 On 03/02/2022	Bond Future	Buy	28	0.00
2040 On 03/02/2022	Bond Future	Sell	28	0.00
2040 On 03/02/2022	Bond Future	Buy	100	0.00
2040 On 03/02/2022	Bond Future	Sell	100	0.00
2040 On 03/02/2022	Bond Future	Buy	108	0.00
2040 On 03/02/2022	Bond Future	Sell	108	0.00
2040 On 03/02/2022	Bond Future	Sell	147	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/02/2022	Bond Future		Buy	147	0.00
R210 Bond Future					
R210 On 03/02/2022	Bond Future		Sell	60	0.00
R210 On 03/02/2022	Bond Future		Buy	60	0.00
Grand Total for Daily Detailed Turnover:				4,596	0.00