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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/01/2022

TO DATE : 31/01/2022

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### I2025 Bond Future

2025 On 03/02/2022	Bond Future		Sell	50	0.00
2025 On 03/02/2022	Bond Future		Buy	50	0.00
2025 On 03/02/2022	Bond Future		Buy	50	0.00
2025 On 03/02/2022	Bond Future		Sell	50	0.00
2025 On 05/05/2022	Bond Future		Sell	50	0.00
2025 On 05/05/2022	Bond Future		Buy	50	0.00
2025 On 05/05/2022	Bond Future		Sell	50	0.00
2025 On 05/05/2022	Bond Future		Buy	50	0.00
2025 On 03/02/2022	Bond Future		Sell	300	0.00
2025 On 03/02/2022	Bond Future		Buy	300	0.00
2025 On 05/05/2022	Bond Future		Buy	300	0.00
2025 On 05/05/2022	Bond Future		Sell	300	0.00

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**I2029 Bond Future**

2029 On 03/02/2022	Bond Future	Buy	200	0.00
2029 On 03/02/2022	Bond Future	Sell	200	0.00
2029 On 03/02/2022	Bond Future	Sell	200	0.00
2029 On 03/02/2022	Bond Future	Buy	200	0.00
2029 On 03/02/2022	Bond Future	Buy	200	0.00
2029 On 03/02/2022	Bond Future	Sell	200	0.00
2029 On 05/05/2022	Bond Future	Sell	200	0.00
2029 On 05/05/2022	Bond Future	Buy	200	0.00
2029 On 05/05/2022	Bond Future	Buy	200	0.00
2029 On 05/05/2022	Bond Future	Sell	200	0.00
2029 On 05/05/2022	Bond Future	Sell	200	0.00
2029 On 05/05/2022	Bond Future	Buy	200	0.00

**I2033 Bond Future**

2033 On 03/02/2022	Bond Future	Sell	170	0.00
2033 On 03/02/2022	Bond Future	Buy	170	0.00
2033 On 03/02/2022	Bond Future	Sell	170	0.00
2033 On 03/02/2022	Bond Future	Buy	170	0.00
2033 On 05/05/2022	Bond Future	Buy	170	0.00
2033 On 05/05/2022	Bond Future	Sell	170	0.00
2033 On 05/05/2022	Bond Future	Buy	170	0.00
2033 On 05/05/2022	Bond Future	Sell	170	0.00
2033 On 03/02/2022	Bond Future	Buy	250	0.00
2033 On 03/02/2022	Bond Future	Sell	250	0.00
2033 On 05/05/2022	Bond Future	Sell	250	0.00
2033 On 05/05/2022	Bond Future	Buy	250	0.00

**I2038 Bond Future**

2038 On 03/02/2022	Bond Future	Buy	60	0.00
2038 On 03/02/2022	Bond Future	Sell	60	0.00
2038 On 05/05/2022	Bond Future	Sell	60	0.00
2038 On 05/05/2022	Bond Future	Buy	60	0.00
2038 On 03/02/2022	Bond Future	Sell	70	0.00
2038 On 03/02/2022	Bond Future	Buy	70	0.00
2038 On 05/05/2022	Bond Future	Buy	70	0.00
2038 On 05/05/2022	Bond Future	Sell	70	0.00
2038 On 03/02/2022	Bond Future	Buy	1,000	0.00
2038 On 03/02/2022	Bond Future	Sell	1,000	0.00
2038 On 05/05/2022	Bond Future	Sell	1,000	0.00
2038 On 05/05/2022	Bond Future	Buy	1,000	0.00
2038 On 03/02/2022	Bond Future	Sell	1,060	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 03/02/2022			Buy	1,060	0.00
2038 On 05/05/2022			Sell	1,060	0.00
2038 On 05/05/2022			Buy	1,060	0.00
<b>R186 Bond Future</b>					
R186 On 03/02/2022			Buy	70	0.00
R186 On 03/02/2022			Sell	70	0.00
R186 On 05/05/2022			Buy	70	0.00
R186 On 05/05/2022			Sell	70	0.00
R186 On 05/05/2022			Sell	90	0.00
R186 On 05/05/2022			Buy	90	0.00
R186 On 05/05/2022			Sell	90	0.00
R186 On 05/05/2022			Buy	90	0.00
R186 On 03/02/2022			Buy	3,270	0.00
R186 On 03/02/2022			Sell	3,270	0.00
R186 On 03/02/2022			Sell	3,270	0.00
R186 On 03/02/2022			Buy	3,270	0.00
R186 On 05/05/2022			Buy	3,270	0.00
R186 On 05/05/2022			Sell	3,270	0.00
R186 On 05/05/2022			Buy	3,270	0.00
R186 On 05/05/2022			Sell	3,270	0.00
<b>R197 Bond Future</b>					
R197 On 03/02/2022			Buy	60	0.00
R197 On 03/02/2022			Sell	60	0.00
R197 On 03/02/2022			Sell	60	0.00
R197 On 03/02/2022			Buy	60	0.00
R197 On 05/05/2022			Buy	60	0.00
R197 On 05/05/2022			Sell	60	0.00
R197 On 05/05/2022			Buy	60	0.00
R197 On 05/05/2022			Sell	60	0.00
<b>R202 Bond Future</b>					
R202 On 05/05/2022			Buy	41	0.00
R202 On 05/05/2022			Sell	41	0.00
<b>R2023 Bond Future</b>					
R023 On 03/02/2022			Buy	500	0.00

R023 On 03/02/2022	Bond Future	Sell	500	0.00
R023 On 05/05/2022	Bond Future	Sell	500	0.00
R023 On 05/05/2022	Bond Future	Buy	500	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 05/05/2022	Bond Future	Buy	1,520	0.00
R023 On 05/05/2022	Bond Future	Sell	1,520	0.00
R023 On 05/05/2022	Bond Future	Buy	1,520	0.00
R023 On 05/05/2022	Bond Future	Sell	1,520	0.00

**R2030 Bond Future**

2030 On 05/05/2022	Bond Future	Sell	14	0.00
2030 On 05/05/2022	Bond Future	Buy	14	0.00
2030 On 03/02/2022	Bond Future	Sell	30	0.00
2030 On 03/02/2022	Bond Future	Buy	30	0.00
2030 On 03/02/2022	Bond Future	Buy	30	0.00
2030 On 03/02/2022	Bond Future	Sell	30	0.00
2030 On 05/05/2022	Bond Future	Buy	30	0.00
2030 On 05/05/2022	Bond Future	Sell	30	0.00
2030 On 05/05/2022	Bond Future	Buy	30	0.00
2030 On 05/05/2022	Bond Future	Sell	30	0.00
2030 On 05/05/2022	Bond Future	Sell	49	0.00
2030 On 05/05/2022	Bond Future	Buy	49	0.00
2030 On 05/05/2022	Bond Future	Sell	58	0.00
2030 On 05/05/2022	Bond Future	Buy	58	0.00
2030 On 05/05/2022	Bond Future	Sell	86	0.00
2030 On 05/05/2022	Bond Future	Buy	86	0.00
2030 On 05/05/2022	Bond Future	Sell	88	0.00
2030 On 05/05/2022	Bond Future	Buy	88	0.00
2030 On 05/05/2022	Bond Future	Sell	150	0.00
2030 On 05/05/2022	Bond Future	Buy	150	0.00
2030 On 05/05/2022	Bond Future	Buy	150	0.00
2030 On 05/05/2022	Bond Future	Sell	150	0.00
2030 On 05/05/2022	Bond Future	Sell	266	0.00
2030 On 05/05/2022	Bond Future	Buy	266	0.00
2030 On 03/02/2022	Bond Future	Sell	320	0.00
2030 On 03/02/2022	Bond Future	Buy	320	0.00
2030 On 05/05/2022	Bond Future	Buy	320	0.00
2030 On 05/05/2022	Bond Future	Sell	320	0.00
2030 On 05/05/2022	Bond Future	Sell	561	0.00
2030 On 05/05/2022	Bond Future	Buy	561	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Sell	1,710	0.00
2030 On 03/02/2022			Buy	1,710	0.00
2030 On 03/02/2022			Sell	1,710	0.00
2030 On 03/02/2022			Buy	1,710	0.00
2030 On 05/05/2022			Sell	1,710	0.00
2030 On 05/05/2022			Buy	1,710	0.00
2030 On 05/05/2022			Buy	1,710	0.00
2030 On 05/05/2022			Sell	1,710	0.00
<b>R2032 Bond Future</b>					
2032 On 03/02/2022			Buy	1,797	0.00
2032 On 03/02/2022			Sell	1,797	0.00
2032 On 03/02/2022			Buy	1,797	0.00
2032 On 03/02/2022			Sell	1,797	0.00
2032 On 05/05/2022			Sell	1,797	0.00
2032 On 05/05/2022			Buy	1,797	0.00
2032 On 05/05/2022			Buy	1,797	0.00
2032 On 05/05/2022			Sell	1,797	0.00
<b>R2035 Bond Future</b>					
R035 On 05/05/2022			Sell	60	0.00
R035 On 05/05/2022			Buy	60	0.00
R035 On 05/05/2022			Buy	60	0.00
R035 On 05/05/2022			Sell	60	0.00
R035 On 05/05/2022			Sell	60	0.00
R035 On 05/05/2022			Buy	60	0.00
<b>R2037 Bond Future</b>					
2037 On 03/02/2022			Buy	1,048	0.00
2037 On 03/02/2022			Sell	1,048	0.00
2037 On 03/02/2022			Sell	1,048	0.00
2037 On 03/02/2022			Buy	1,048	0.00
2037 On 05/05/2022			Buy	1,048	0.00
2037 On 05/05/2022			Sell	1,048	0.00
2037 On 05/05/2022			Buy	1,048	0.00
2037 On 05/05/2022			Sell	1,048	0.00
<b>R2040 Bond Future</b>					

2040 On 03/02/2022	Bond Future	Buy	25	0.00
2040 On 03/02/2022	Bond Future	Sell	25	0.00
2040 On 05/05/2022	Bond Future	Buy	25	0.00
2040 On 05/05/2022	Bond Future	Sell	25	0.00
2040 On 03/02/2022	Bond Future	Sell	300	0.00
2040 On 03/02/2022	Bond Future	Buy	300	0.00
2040 On 03/02/2022	Bond Future	Buy	300	0.00
2040 On 03/02/2022	Bond Future	Sell	300	0.00
2040 On 05/05/2022	Bond Future	Sell	300	0.00
2040 On 05/05/2022	Bond Future	Buy	300	0.00
2040 On 05/05/2022	Bond Future	Sell	300	0.00
2040 On 05/05/2022	Bond Future	Buy	300	0.00
2040 On 03/02/2022	Bond Future	Sell	2,880	0.00
2040 On 03/02/2022	Bond Future	Buy	2,880	0.00
2040 On 05/05/2022	Bond Future	Sell	2,880	0.00
2040 On 05/05/2022	Bond Future	Buy	2,880	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Sell	20	0.00
2044 On 03/02/2022	Bond Future	Buy	20	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 03/02/2022	Bond Future	Buy	165	0.00
2044 On 03/02/2022	Bond Future	Sell	165	0.00
2044 On 05/05/2022	Bond Future	Sell	165	0.00
2044 On 05/05/2022	Bond Future	Buy	165	0.00
2044 On 03/02/2022	Bond Future	Buy	182	0.00
2044 On 03/02/2022	Bond Future	Sell	182	0.00
2044 On 05/05/2022	Bond Future	Sell	182	0.00
2044 On 05/05/2022	Bond Future	Buy	182	0.00
2044 On 03/02/2022	Bond Future	Buy	186	0.00
2044 On 03/02/2022	Bond Future	Sell	186	0.00
2044 On 05/05/2022	Bond Future	Sell	186	0.00
2044 On 05/05/2022	Bond Future	Buy	186	0.00
2044 On 03/02/2022	Bond Future	Buy	194	0.00
2044 On 03/02/2022	Bond Future	Sell	194	0.00
2044 On 05/05/2022	Bond Future	Sell	194	0.00
2044 On 05/05/2022	Bond Future	Buy	194	0.00
2044 On 03/02/2022	Bond Future	Buy	273	0.00
2044 On 03/02/2022	Bond Future	Sell	273	0.00
2044 On 05/05/2022	Bond Future	Sell	273	0.00
2044 On 05/05/2022	Bond Future	Buy	273	0.00
2044 On 03/02/2022	Bond Future	Sell	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/02/2022			Buy	400	0.00
2044 On 03/02/2022			Buy	400	0.00
2044 On 03/02/2022			Sell	400	0.00
2044 On 05/05/2022			Sell	400	0.00
2044 On 05/05/2022			Buy	400	0.00
2044 On 05/05/2022			Sell	400	0.00
2044 On 05/05/2022			Buy	400	0.00
2044 On 03/02/2022			Buy	431	0.00
2044 On 03/02/2022			Sell	431	0.00
2044 On 05/05/2022			Sell	431	0.00
2044 On 05/05/2022			Buy	431	0.00
2044 On 03/02/2022			Buy	497	0.00
2044 On 03/02/2022			Sell	497	0.00
2044 On 05/05/2022			Sell	497	0.00
2044 On 05/05/2022			Buy	497	0.00
2044 On 03/02/2022			Buy	741	0.00
2044 On 03/02/2022			Sell	741	0.00
2044 On 05/05/2022			Sell	741	0.00
2044 On 05/05/2022			Buy	741	0.00
2044 On 03/02/2022			Buy	952	0.00
2044 On 03/02/2022			Sell	952	0.00
2044 On 05/05/2022			Sell	952	0.00
2044 On 05/05/2022			Buy	952	0.00
2044 On 03/02/2022			Buy	986	0.00
2044 On 03/02/2022			Sell	986	0.00
2044 On 05/05/2022			Sell	986	0.00
2044 On 05/05/2022			Buy	986	0.00
2044 On 03/02/2022			Buy	1,222	0.00
2044 On 03/02/2022			Sell	1,222	0.00
2044 On 05/05/2022			Sell	1,222	0.00
2044 On 05/05/2022			Buy	1,222	0.00
2044 On 03/02/2022			Sell	2,300	0.00
2044 On 03/02/2022			Buy	2,300	0.00
2044 On 05/05/2022			Sell	2,300	0.00
2044 On 05/05/2022			Buy	2,300	0.00
2044 On 03/02/2022			Buy	3,185	0.00
2044 On 03/02/2022			Sell	3,185	0.00
2044 On 05/05/2022			Sell	3,185	0.00
2044 On 05/05/2022			Buy	3,185	0.00



2044 On 03/02/2022	Bond Future	Sell	4,376	0.00
2044 On 03/02/2022	Bond Future	Buy	4,376	0.00
2044 On 03/02/2022	Bond Future	Sell	4,376	0.00
2044 On 03/02/2022	Bond Future	Buy	4,376	0.00
2044 On 05/05/2022	Bond Future	Sell	4,376	0.00
2044 On 05/05/2022	Bond Future	Buy	4,376	0.00
2044 On 05/05/2022	Bond Future	Sell	4,376	0.00
2044 On 05/05/2022	Bond Future	Buy	4,376	0.00
2044 On 03/02/2022	Bond Future	Buy	4,638	0.00
2044 On 03/02/2022	Bond Future	Sell	4,638	0.00
2044 On 03/02/2022	Bond Future	Sell	4,638	0.00
2044 On 03/02/2022	Bond Future	Buy	4,638	0.00
2044 On 05/05/2022	Bond Future	Buy	4,638	0.00
2044 On 05/05/2022	Bond Future	Sell	4,638	0.00
2044 On 05/05/2022	Bond Future	Sell	4,638	0.00
2044 On 05/05/2022	Bond Future	Buy	4,638	0.00

**R209 Bond Future**

R209 On 05/05/2022	Bond Future	Buy	2	0.00
R209 On 05/05/2022	Bond Future	Sell	2	0.00
R209 On 05/05/2022	Bond Future	Buy	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00
R209 On 05/05/2022	Bond Future	Buy	17	0.00
R209 On 05/05/2022	Bond Future	Sell	17	0.00
R209 On 05/05/2022	Bond Future	Sell	32	0.00
R209 On 05/05/2022	Bond Future	Buy	32	0.00
R209 On 05/05/2022	Bond Future	Buy	153	0.00
R209 On 05/05/2022	Bond Future	Sell	153	0.00
R209 On 05/05/2022	Bond Future	Buy	385	0.00
R209 On 05/05/2022	Bond Future	Sell	385	0.00
R209 On 05/05/2022	Bond Future	Sell	538	0.00
R209 On 05/05/2022	Bond Future	Buy	538	0.00

**R210 Bond Future**

R210 On 03/02/2022	Bond Future	Buy	60	0.00
R210 On 03/02/2022	Bond Future	Sell	60	0.00
R210 On 03/02/2022	Bond Future	Sell	60	0.00
R210 On 03/02/2022	Bond Future	Buy	60	0.00
R210 On 05/05/2022	Bond Future	Sell	60	0.00
R210 On 05/05/2022	Bond Future	Buy	60	0.00
R210 On 05/05/2022	Bond Future	Buy	60	0.00
R210 On 05/05/2022	Bond Future	Sell	60	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R213 Bond Future</b>					
R213 On 03/02/2022	Bond Future		Buy	1,901	0.00
R213 On 03/02/2022	Bond Future		Sell	1,901	0.00
R213 On 03/02/2022	Bond Future		Buy	1,901	0.00
R213 On 03/02/2022	Bond Future		Sell	1,901	0.00
R213 On 05/05/2022	Bond Future		Sell	1,901	0.00
R213 On 05/05/2022	Bond Future		Buy	1,901	0.00
R213 On 05/05/2022	Bond Future		Buy	1,901	0.00
R213 On 05/05/2022	Bond Future		Sell	1,901	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>125,221</b>	<b>0.00</b>