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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/02/2022

TO DATE : 10/02/2022

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------------|-----|----------|------------------|------|
| All Bond Index | | | | | |
| ALBI On 05/05/2022 | Index Future | | Sell | 5 | 0.00 |
| ALBI On 05/05/2022 | Index Future | | Buy | 5 | 0.00 |
| ALBI On 05/05/2022 | Index Future | | Sell | 30 | 0.00 |
| ALBI On 05/05/2022 | Index Future | | Buy | 30 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 04/08/2022 | Bond Future | | Buy | 8 | 0.00 |
| R186 On 04/08/2022 | Bond Future | | Sell | 8 | 0.00 |
| R186 On 05/05/2022 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 05/05/2022 | Bond Future | | Buy | 23 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 05/05/2022 | Bond Future | | Sell | 7 | 0.00 |

| | | | | |
|--------------------------|-------------|------|-------|------|
| 2030 On 05/05/2022 | Bond Future | Buy | 7 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 27 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 27 | 0.00 |
| R2035 Bond Future | | | | |
| R035 On 05/05/2022 | Bond Future | Sell | 23 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 23 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 75 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 75 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 75 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 75 | 0.00 |
| R2044 Bond Future | | | | |
| 2044 On 05/05/2022 | Bond Future | Buy | 14 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Sell | 14 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Buy | 52 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Sell | 52 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Buy | 66 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Sell | 66 | 0.00 |
| R2048 Bond Future | | | | |
| R248 On 04/08/2022 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2022 | Bond Future | Sell | 3 | 0.00 |
| R248 On 05/05/2022 | Bond Future | Buy | 1,000 | 0.00 |
| R248 On 05/05/2022 | Bond Future | Sell | 1,000 | 0.00 |
| R248 On 05/05/2022 | Bond Future | Buy | 1,000 | 0.00 |
| R248 On 05/05/2022 | Bond Future | Sell | 1,000 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 05/05/2022 | Bond Future | Buy | 2 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 2 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 2 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 2 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 15 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 15 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 20 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 20 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 20 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 20 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 24 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 24 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 74 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 74 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 77 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 77 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R214 On 05/05/2022 | Bond Future | | Buy | 242 | 0.00 |
| R214 On 05/05/2022 | Bond Future | | Sell | 242 | 0.00 |
| R214 On 05/05/2022 | Bond Future | | Sell | 476 | 0.00 |
| R214 On 05/05/2022 | Bond Future | | Buy | 476 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 3,360 | 0.00 |