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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/05/2022

TO DATE : 25/05/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2029 Bond Future				
2029 On 04/08/2022			Buy	39
2029 On 04/08/2022			Sell	39
R186 Bond Future				
R186 On 04/08/2022			Sell	72
R186 On 04/08/2022			Buy	72
R186 On 04/08/2022			Sell	72
R186 On 04/08/2022			Buy	72
R186 On 04/08/2022			Sell	640
R186 On 04/08/2022			Buy	640
R186 On 04/08/2022			Sell	640
R186 On 04/08/2022			Buy	640
R186 On 04/08/2022			Buy	640

R186 On 04/08/2022	Bond Future	Sell	640	0.00
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R197 Bond Future

R197 On 04/08/2022	Bond Future	Sell	5	0.00
R197 On 04/08/2022	Bond Future	Buy	5	0.00
R197 On 04/08/2022	Bond Future	Sell	5	0.00
R197 On 04/08/2022	Bond Future	Buy	5	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Sell	18	0.00
2030 On 04/08/2022	Bond Future	Buy	18	0.00
2030 On 04/08/2022	Bond Future	Sell	35	0.00
2030 On 04/08/2022	Bond Future	Buy	35	0.00
2030 On 04/08/2022	Bond Future	Sell	53	0.00
2030 On 04/08/2022	Bond Future	Buy	53	0.00
2030 On 04/08/2022	Bond Future	Sell	1,000	0.00
2030 On 04/08/2022	Bond Future	Buy	1,000	0.00
2030 On 04/08/2022	Bond Future	Buy	1,000	0.00
2030 On 04/08/2022	Bond Future	Sell	1,000	0.00
2030 On 04/08/2022	Bond Future	Sell	1,000	0.00
2030 On 04/08/2022	Bond Future	Buy	1,000	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	Buy	400	0.00
R035 On 04/08/2022	Bond Future	Sell	400	0.00
R035 On 04/08/2022	Bond Future	Sell	400	0.00
R035 On 04/08/2022	Bond Future	Buy	400	0.00
R035 On 04/08/2022	Bond Future	Buy	400	0.00
R035 On 04/08/2022	Bond Future	Sell	400	0.00

R213 Bond Future

R213 On 04/08/2022	Bond Future	Sell	175	0.00
R213 On 04/08/2022	Bond Future	Buy	175	0.00
R213 On 04/08/2022	Bond Future	Sell	179	0.00
R213 On 04/08/2022	Bond Future	Buy	179	0.00
R213 On 04/08/2022	Bond Future	Buy	354	0.00
R213 On 04/08/2022	Bond Future	Sell	354	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Buy	9	0.00
R214 On 04/08/2022	Bond Future	Sell	9	0.00
R214 On 04/08/2022	Bond Future	Buy	9	0.00
R214 On 04/08/2022	Bond Future	Sell	9	0.00
R214 On 04/08/2022	Bond Future	Buy	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022	Bond Future		Sell	55	0.00
R214 On 04/08/2022	Bond Future		Buy	73	0.00
R214 On 04/08/2022	Bond Future		Sell	73	0.00
R214 On 04/08/2022	Bond Future		Buy	263	0.00
R214 On 04/08/2022	Bond Future		Sell	263	0.00
R214 On 04/08/2022	Bond Future		Sell	276	0.00
R214 On 04/08/2022	Bond Future		Buy	276	0.00
R214 On 04/08/2022	Bond Future		Buy	276	0.00
R214 On 04/08/2022	Bond Future		Sell	276	0.00
R214 On 04/08/2022	Bond Future		Buy	887	0.00
R214 On 04/08/2022	Bond Future		Sell	887	0.00
R214 On 04/08/2022	Bond Future		Buy	1,296	0.00
R214 On 04/08/2022	Bond Future		Sell	1,296	0.00
Grand Total for Daily Detailed Turnover:				10,271	0.00