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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2022

TO DATE : 28/06/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/08/2022	Bond Future		Sell	10	0.00
2025 On 04/08/2022	Bond Future		Buy	10	0.00
2025 On 04/08/2022	Bond Future		Sell	16	0.00
2025 On 04/08/2022	Bond Future		Buy	16	0.00
2025 On 04/08/2022	Bond Future		Sell	32	0.00
2025 On 04/08/2022	Bond Future		Buy	32	0.00
2025 On 04/08/2022	Bond Future		Sell	295	0.00
2025 On 04/08/2022	Bond Future		Buy	295	0.00
2025 On 04/08/2022	Bond Future		Buy	353	0.00
2025 On 04/08/2022	Bond Future		Sell	353	0.00
I2033 Bond Future					
2033 On 04/08/2022	Bond Future		Sell	180	0.00

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2033 On 04/08/2022	Bond Future	Buy	180	0.00
2033 On 04/08/2022	Bond Future	Sell	180	0.00
2033 On 04/08/2022	Bond Future	Buy	180	0.00
2033 On 04/08/2022	Bond Future	Sell	180	0.00
2033 On 04/08/2022	Bond Future	Buy	180	0.00
2033 On 04/08/2022	Bond Future	Sell	180	0.00
2033 On 04/08/2022	Bond Future	Buy	180	0.00

I2038 Bond Future

2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00

R186 Bond Future

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	154	0.00
R186 On 03/11/2022	Bond Future	Sell	154	0.00
R186 On 03/11/2022	Bond Future	Buy	176	0.00
R186 On 03/11/2022	Bond Future	Sell	176	0.00
R186 On 03/11/2022	Bond Future	Buy	308	0.00
R186 On 03/11/2022	Bond Future	Sell	308	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	Buy	1,652	0.00
R186 On 03/11/2022	Bond Future	Sell	1,652	0.00
R186 On 03/11/2022	Bond Future	Buy	2,136	0.00
R186 On 03/11/2022	Bond Future	Sell	2,136	0.00

R197 Bond Future

R197 On 04/08/2022	Bond Future	Sell	23	0.00
R197 On 04/08/2022	Bond Future	Buy	23	0.00
R197 On 04/08/2022	Bond Future	Buy	23	0.00
R197 On 04/08/2022	Bond Future	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 04/08/2022			Sell	7	0.00
R202 On 04/08/2022			Buy	7	0.00
R202 On 04/08/2022			Sell	7	0.00
R202 On 04/08/2022			Buy	7	0.00
R202 On 04/08/2022			Buy	7	0.00
R202 On 04/08/2022			Sell	7	0.00
R202 On 04/08/2022			Buy	40	0.00
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Buy	40	0.00
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Buy	40	0.00
R202 On 04/08/2022			Sell	40	0.00
R202 On 04/08/2022			Buy	40	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	6	0.00
2030 On 03/11/2022			Sell	6	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	38	0.00
2030 On 04/08/2022			Sell	38	0.00
2030 On 03/11/2022			Buy	51	0.00
2030 On 03/11/2022			Sell	51	0.00
2030 On 04/08/2022			Buy	62	0.00
2030 On 04/08/2022			Sell	62	0.00
2030 On 04/08/2022			Buy	76	0.00
2030 On 04/08/2022			Sell	76	0.00
2030 On 03/11/2022			Buy	102	0.00
2030 On 03/11/2022			Sell	102	0.00
2030 On 04/08/2022			Buy	155	0.00
2030 On 04/08/2022			Sell	155	0.00
2030 On 04/08/2022			Buy	245	0.00
2030 On 04/08/2022			Sell	245	0.00
2030 On 04/08/2022			Sell	438	0.00

2030 On 04/08/2022	Bond Future	Buy	438	0.00
2030 On 03/11/2022	Bond Future	Buy	445	0.00
2030 On 03/11/2022	Bond Future	Sell	445	0.00
2030 On 04/08/2022	Bond Future	Buy	487	0.00
2030 On 04/08/2022	Bond Future	Sell	487	0.00
2030 On 03/11/2022	Bond Future	Sell	521	0.00
2030 On 03/11/2022	Bond Future	Buy	521	0.00
2030 On 04/08/2022	Bond Future	Sell	563	0.00
2030 On 04/08/2022	Bond Future	Buy	563	0.00
2030 On 03/11/2022	Bond Future	Buy	890	0.00
2030 On 03/11/2022	Bond Future	Sell	890	0.00
2030 On 04/08/2022	Bond Future	Sell	972	0.00
2030 On 04/08/2022	Bond Future	Buy	972	0.00
2030 On 04/08/2022	Bond Future	Sell	972	0.00
2030 On 04/08/2022	Bond Future	Buy	972	0.00
2030 On 03/11/2022	Bond Future	Sell	992	0.00
2030 On 03/11/2022	Bond Future	Buy	992	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	2	0.00
2032 On 03/11/2022	Bond Future	Sell	2	0.00
2032 On 03/11/2022	Bond Future	Buy	4	0.00
2032 On 03/11/2022	Bond Future	Sell	4	0.00
2032 On 03/11/2022	Bond Future	Buy	7	0.00
2032 On 03/11/2022	Bond Future	Sell	7	0.00
2032 On 03/11/2022	Bond Future	Buy	8	0.00
2032 On 03/11/2022	Bond Future	Sell	8	0.00
2032 On 03/11/2022	Bond Future	Buy	10	0.00
2032 On 03/11/2022	Bond Future	Sell	10	0.00
2032 On 03/11/2022	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Sell	15	0.00
2032 On 03/11/2022	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Sell	15	0.00
2032 On 03/11/2022	Bond Future	Buy	20	0.00
2032 On 03/11/2022	Bond Future	Sell	20	0.00
2032 On 03/11/2022	Bond Future	Buy	20	0.00
2032 On 03/11/2022	Bond Future	Sell	20	0.00
2032 On 03/11/2022	Bond Future	Buy	30	0.00
2032 On 03/11/2022	Bond Future	Sell	30	0.00
2032 On 03/11/2022	Bond Future	Buy	41	0.00
2032 On 03/11/2022	Bond Future	Sell	41	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/11/2022			Buy	44	0.00
2032 On 03/11/2022			Sell	44	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	89	0.00
2032 On 03/11/2022			Sell	89	0.00
2032 On 04/08/2022			Buy	126	0.00
2032 On 04/08/2022			Sell	126	0.00
2032 On 04/08/2022			Sell	126	0.00
2032 On 04/08/2022			Buy	126	0.00
2032 On 03/11/2022			Buy	141	0.00
2032 On 03/11/2022			Sell	141	0.00
2032 On 03/11/2022			Buy	161	0.00
2032 On 03/11/2022			Sell	161	0.00
2032 On 03/11/2022			Buy	288	0.00
2032 On 03/11/2022			Sell	288	0.00
2032 On 03/11/2022			Buy	288	0.00
2032 On 03/11/2022			Sell	288	0.00
2032 On 03/11/2022			Buy	324	0.00
2032 On 03/11/2022			Sell	324	0.00
2032 On 03/11/2022			Buy	355	0.00
2032 On 03/11/2022			Sell	355	0.00
2032 On 03/11/2022			Buy	579	0.00
2032 On 03/11/2022			Sell	579	0.00
2032 On 03/11/2022			Buy	580	0.00
2032 On 03/11/2022			Sell	580	0.00
2032 On 03/11/2022			Buy	908	0.00
2032 On 03/11/2022			Sell	908	0.00
2032 On 03/11/2022			Buy	2,184	0.00
2032 On 03/11/2022			Sell	2,184	0.00
R2035 Bond Future					
R035 On 04/08/2022			Buy	58	0.00
R035 On 04/08/2022			Sell	58	0.00
R035 On 04/08/2022			Sell	58	0.00
R035 On 04/08/2022			Buy	58	0.00
R035 On 04/08/2022			Buy	700	0.00
R035 On 04/08/2022			Sell	700	0.00
R035 On 04/08/2022			Sell	700	0.00

R035 On 04/08/2022	Bond Future	Buy	700	0.00
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R2037 Bond Future

2037 On 04/08/2022	Bond Future	Sell	330	0.00
2037 On 04/08/2022	Bond Future	Buy	330	0.00
2037 On 04/08/2022	Bond Future	Sell	330	0.00
2037 On 04/08/2022	Bond Future	Buy	330	0.00

R2040 Bond Future

2040 On 04/08/2022	Bond Future	Buy	180	0.00
2040 On 04/08/2022	Bond Future	Sell	180	0.00
2040 On 04/08/2022	Bond Future	Sell	180	0.00
2040 On 04/08/2022	Bond Future	Buy	180	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Buy	140	0.00
2044 On 04/08/2022	Bond Future	Sell	140	0.00
2044 On 04/08/2022	Bond Future	Sell	140	0.00
2044 On 04/08/2022	Bond Future	Buy	140	0.00

R209 Bond Future

R209 On 04/08/2022	Bond Future	Sell	100	0.00
R209 On 04/08/2022	Bond Future	Buy	100	0.00
R209 On 04/08/2022	Bond Future	Sell	100	0.00
R209 On 04/08/2022	Bond Future	Buy	100	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	2	0.00
R214 On 04/08/2022	Bond Future	Buy	2	0.00
R214 On 04/08/2022	Bond Future	Sell	5	0.00
R214 On 04/08/2022	Bond Future	Buy	5	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 03/11/2022	Bond Future	Sell	9	0.00
R214 On 03/11/2022	Bond Future	Buy	9	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	11	0.00
R214 On 04/08/2022	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022			Sell	20	0.00
R214 On 04/08/2022			Buy	20	0.00
R214 On 04/08/2022			Sell	20	0.00
R214 On 04/08/2022			Buy	20	0.00
R214 On 03/11/2022			Sell	21	0.00
R214 On 03/11/2022			Buy	21	0.00
R214 On 04/08/2022			Sell	22	0.00
R214 On 04/08/2022			Buy	22	0.00
R214 On 04/08/2022			Sell	27	0.00
R214 On 04/08/2022			Buy	27	0.00
R214 On 04/08/2022			Sell	28	0.00
R214 On 04/08/2022			Buy	28	0.00
R214 On 04/08/2022			Sell	31	0.00
R214 On 04/08/2022			Buy	31	0.00
R214 On 03/11/2022			Sell	35	0.00
R214 On 03/11/2022			Buy	35	0.00
R214 On 04/08/2022			Sell	40	0.00
R214 On 04/08/2022			Buy	40	0.00
R214 On 04/08/2022			Sell	46	0.00
R214 On 04/08/2022			Buy	46	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	55	0.00
R214 On 04/08/2022			Buy	55	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	77	0.00
R214 On 04/08/2022			Buy	77	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	95	0.00
R214 On 04/08/2022			Buy	95	0.00
R214 On 04/08/2022			Sell	108	0.00
R214 On 04/08/2022			Buy	108	0.00
R214 On 04/08/2022			Sell	120	0.00
R214 On 04/08/2022			Buy	120	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	168	0.00

R214 On 04/08/2022	Bond Future	Buy	168	0.00
R214 On 04/08/2022	Bond Future	Sell	191	0.00
R214 On 04/08/2022	Bond Future	Buy	191	0.00
R214 On 04/08/2022	Bond Future	Sell	217	0.00
R214 On 04/08/2022	Bond Future	Buy	217	0.00
R214 On 04/08/2022	Bond Future	Sell	220	0.00
R214 On 04/08/2022	Bond Future	Buy	220	0.00
R214 On 04/08/2022	Bond Future	Sell	250	0.00
R214 On 04/08/2022	Bond Future	Buy	250	0.00
R214 On 04/08/2022	Bond Future	Sell	250	0.00
R214 On 04/08/2022	Bond Future	Buy	250	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	290	0.00
R214 On 04/08/2022	Bond Future	Buy	290	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	437	0.00
R214 On 04/08/2022	Bond Future	Buy	437	0.00
R214 On 04/08/2022	Bond Future	Sell	496	0.00
R214 On 04/08/2022	Bond Future	Buy	496	0.00
R214 On 04/08/2022	Bond Future	Sell	504	0.00
R214 On 04/08/2022	Bond Future	Buy	504	0.00
R214 On 04/08/2022	Bond Future	Sell	583	0.00
R214 On 04/08/2022	Bond Future	Buy	583	0.00
R214 On 04/08/2022	Bond Future	Sell	690	0.00
R214 On 04/08/2022	Bond Future	Buy	690	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	782	0.00
R214 On 04/08/2022	Bond Future	Buy	782	0.00
R214 On 04/08/2022	Bond Future	Sell	783	0.00
R214 On 04/08/2022	Bond Future	Buy	783	0.00
R214 On 04/08/2022	Bond Future	Sell	1,205	0.00
R214 On 04/08/2022	Bond Future	Buy	1,205	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	1,460	0.00
R214 On 04/08/2022	Bond Future	Buy	1,460	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022	Bond Future		Buy	1,800	0.00
R214 On 04/08/2022	Bond Future		Sell	1,800	0.00
R214 On 04/08/2022	Bond Future		Sell	2,712	0.00
R214 On 04/08/2022	Bond Future		Buy	2,712	0.00
R214 On 04/08/2022	Bond Future		Sell	3,080	0.00
R214 On 04/08/2022	Bond Future		Buy	3,080	0.00
R214 On 04/08/2022	Bond Future		Sell	3,157	0.00
R214 On 04/08/2022	Bond Future		Buy	3,157	0.00
R214 On 04/08/2022	Bond Future		Buy	4,412	0.00
R214 On 04/08/2022	Bond Future		Sell	4,412	0.00
R214 On 04/08/2022	Bond Future		Sell	8,984	0.00
R214 On 04/08/2022	Bond Future		Buy	8,984	0.00
Grand Total for Daily Detailed Turnover:				62,323	0.00