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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/07/2022

TO DATE : 07/07/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 04/08/2022	Bond Future		Sell	49	0.00
2025 On 04/08/2022	Bond Future		Buy	49	0.00
2025 On 04/08/2022	Bond Future		Sell	575	0.00
2025 On 04/08/2022	Bond Future		Buy	575	0.00
I2038 Bond Future					
2038 On 04/08/2022	Bond Future		Sell	58	0.00
2038 On 04/08/2022	Bond Future		Buy	58	0.00
2038 On 03/11/2022	Bond Future		Sell	70	0.00
2038 On 03/11/2022	Bond Future		Buy	70	0.00
2038 On 03/11/2022	Bond Future		Sell	70	0.00
2038 On 03/11/2022	Bond Future		Buy	70	0.00

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9

I2046 Bond Future

2046 On 03/11/2022	Bond Future		Buy	15	0.00
2046 On 03/11/2022	Bond Future		Sell	15	0.00
2046 On 03/11/2022	Bond Future		Sell	15	0.00
2046 On 03/11/2022	Bond Future		Buy	15	0.00

I2050 Bond Future

2050 On 03/11/2022	Bond Future		Sell	15	0.00
2050 On 03/11/2022	Bond Future		Buy	15	0.00
2050 On 03/11/2022	Bond Future		Sell	15	0.00
2050 On 03/11/2022	Bond Future		Buy	15	0.00
2050 On 04/08/2022	Bond Future		Sell	38	0.00
2050 On 04/08/2022	Bond Future		Buy	38	0.00

R186 Bond Future

R186 On 04/08/2022	Bond Future		Sell	10	0.00
R186 On 04/08/2022	Bond Future		Buy	10	0.00
R186 On 04/08/2022	Bond Future		Buy	24	0.00
R186 On 04/08/2022	Bond Future		Sell	24	0.00
R186 On 04/08/2022	Bond Future		Sell	50	0.00
R186 On 04/08/2022	Bond Future		Buy	50	0.00
R186 On 04/08/2022	Bond Future		Sell	100	0.00
R186 On 04/08/2022	Bond Future		Buy	100	0.00

R197 Bond Future

R197 On 04/08/2022	Bond Future		Buy	25	0.00
R197 On 04/08/2022	Bond Future		Sell	25	0.00

R2023 Bond Future

R023 On 04/08/2022	Bond Future		Sell	120	0.00
R023 On 04/08/2022	Bond Future		Buy	120	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future		Sell	12	0.00
2030 On 04/08/2022	Bond Future		Buy	12	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	19	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	19	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	19	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	19	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	57	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	57	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	57	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	57	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	100	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	100	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	100	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	100	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	131	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	131	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	131	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	131	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	155	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	155	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	155	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	155	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	550	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	550	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	550	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	550	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	1,012	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	1,012	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Sell	1,012	0.00
2030 On 03/08/2023	Bond Future	10.40	Call	Buy	1,012	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	1,012	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	1,012	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Buy	1,012	0.00
2030 On 03/08/2023	Bond Future	12.59	Put	Sell	1,012	0.00
R2032 Bond Future						
2032 On 04/08/2022	Bond Future			Sell	13	0.00
2032 On 04/08/2022	Bond Future			Buy	13	0.00
2032 On 04/08/2022	Bond Future			Sell	15	0.00
2032 On 04/08/2022	Bond Future			Buy	15	0.00
2032 On 04/08/2022	Bond Future			Sell	31	0.00
2032 On 04/08/2022	Bond Future			Buy	31	0.00
2032 On 04/08/2022	Bond Future	11.00	Put	Buy	33	0.00
2032 On 04/08/2022	Bond Future	11.00	Put	Sell	33	0.00
2032 On 04/08/2022	Bond Future	10.70	Put	Buy	33	0.00
2032 On 04/08/2022	Bond Future	10.70	Put	Sell	33	0.00
2032 On 04/08/2022	Bond Future			Sell	73	0.00
2032 On 04/08/2022	Bond Future			Buy	73	0.00

2032 On 04/08/2022	Bond Future	Buy	101	0.00
2032 On 04/08/2022	Bond Future	Sell	101	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future	Buy	14	0.00
R035 On 04/08/2022	Bond Future	Sell	14	0.00
R035 On 03/11/2022	Bond Future	Buy	58	0.00
R035 On 03/11/2022	Bond Future	Sell	58	0.00
R035 On 03/11/2022	Bond Future	Sell	58	0.00
R035 On 03/11/2022	Bond Future	Buy	58	0.00

R2037 Bond Future

2037 On 04/08/2022	Bond Future	Sell	69	0.00
2037 On 04/08/2022	Bond Future	Buy	69	0.00

R2040 Bond Future

2040 On 04/08/2022	Bond Future	Sell	11	0.00
2040 On 04/08/2022	Bond Future	Buy	11	0.00
2040 On 04/08/2022	Bond Future	Buy	20	0.00
2040 On 04/08/2022	Bond Future	Sell	20	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Sell	10	0.00
2044 On 04/08/2022	Bond Future	Buy	10	0.00
2044 On 04/08/2022	Bond Future	Sell	27	0.00
2044 On 04/08/2022	Bond Future	Buy	27	0.00
2044 On 04/08/2022	Bond Future	Sell	28	0.00
2044 On 04/08/2022	Bond Future	Buy	28	0.00
2044 On 04/08/2022	Bond Future	Sell	37	0.00
2044 On 04/08/2022	Bond Future	Buy	37	0.00
2044 On 04/08/2022	Bond Future	Sell	37	0.00
2044 On 04/08/2022	Bond Future	Buy	37	0.00
2044 On 04/08/2022	Bond Future	Sell	66	0.00
2044 On 04/08/2022	Bond Future	Buy	66	0.00
2044 On 04/08/2022	Bond Future	Sell	84	0.00
2044 On 04/08/2022	Bond Future	Buy	84	0.00
2044 On 04/08/2022	Bond Future	Sell	103	0.00
2044 On 04/08/2022	Bond Future	Buy	103	0.00
2044 On 04/08/2022	Bond Future	Sell	116	0.00
2044 On 04/08/2022	Bond Future	Buy	116	0.00
2044 On 04/08/2022	Bond Future	Sell	131	0.00
2044 On 04/08/2022	Bond Future	Buy	131	0.00
2044 On 04/08/2022	Bond Future	Sell	196	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/08/2022			Buy	196	0.00
2044 On 04/08/2022			Sell	386	0.00
2044 On 04/08/2022			Buy	386	0.00
2044 On 04/08/2022			Sell	400	0.00
2044 On 04/08/2022			Buy	400	0.00
2044 On 04/08/2022			Sell	615	0.00
2044 On 04/08/2022			Buy	615	0.00
2044 On 04/08/2022			Buy	2,226	0.00
2044 On 04/08/2022			Sell	2,226	0.00
R209 Bond Future					
R209 On 04/08/2022			Sell	27	0.00
R209 On 04/08/2022			Buy	27	0.00
R213 Bond Future					
R213 On 04/08/2022			Sell	42	0.00
R213 On 04/08/2022			Buy	42	0.00
R214 Bond Future					
R214 On 04/08/2022			Sell	58	0.00
R214 On 04/08/2022			Buy	58	0.00
Grand Total for Daily Detailed Turnover:				12,451	0.00