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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/02/2022

TO DATE : 01/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2025 Bond Future

2025 On 05/05/2022	Bond Future		Sell	10	0.00
2025 On 05/05/2022	Bond Future		Buy	10	0.00
2025 On 03/02/2022	Bond Future		Buy	25	0.00
2025 On 03/02/2022	Bond Future		Sell	25	0.00
2025 On 05/05/2022	Bond Future		Buy	25	0.00
2025 On 05/05/2022	Bond Future		Sell	25	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	60	0.00
2025 On 05/05/2022	Bond Future		Buy	60	0.00
2025 On 05/05/2022	Bond Future		Buy	60	0.00
2025 On 05/05/2022	Bond Future		Sell	60	0.00

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I2050 Bond Future

2050 On 03/02/2022	Bond Future	Buy	25	0.00
2050 On 03/02/2022	Bond Future	Sell	25	0.00
2050 On 05/05/2022	Bond Future	Sell	25	0.00
2050 On 05/05/2022	Bond Future	Buy	25	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future	Buy	65	0.00
R186 On 03/02/2022	Bond Future	Sell	65	0.00
R186 On 05/05/2022	Bond Future	Sell	65	0.00
R186 On 05/05/2022	Bond Future	Buy	65	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future	Sell	41	0.00
2030 On 05/05/2022	Bond Future	Buy	41	0.00
2030 On 05/05/2022	Bond Future	Sell	67	0.00
2030 On 05/05/2022	Bond Future	Buy	67	0.00
2030 On 05/05/2022	Bond Future	Sell	70	0.00
2030 On 05/05/2022	Bond Future	Buy	70	0.00
2030 On 05/05/2022	Bond Future	Buy	100	0.00
2030 On 05/05/2022	Bond Future	Sell	100	0.00
2030 On 05/05/2022	Bond Future	Buy	116	0.00
2030 On 05/05/2022	Bond Future	Sell	116	0.00
2030 On 05/05/2022	Bond Future	Sell	129	0.00
2030 On 05/05/2022	Bond Future	Buy	129	0.00
2030 On 05/05/2022	Bond Future	Sell	129	0.00
2030 On 05/05/2022	Bond Future	Buy	129	0.00
2030 On 05/05/2022	Bond Future	Sell	140	0.00
2030 On 05/05/2022	Bond Future	Buy	140	0.00
2030 On 03/02/2022	Bond Future	Sell	250	0.00
2030 On 03/02/2022	Bond Future	Buy	250	0.00
2030 On 05/05/2022	Bond Future	Sell	702	0.00
2030 On 05/05/2022	Bond Future	Buy	702	0.00
2030 On 05/05/2022	Bond Future	Buy	1,278	0.00
2030 On 05/05/2022	Bond Future	Sell	1,278	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Buy	14	0.00
2032 On 03/02/2022	Bond Future	Sell	14	0.00
2032 On 05/05/2022	Bond Future	Sell	14	0.00
2032 On 05/05/2022	Bond Future	Buy	14	0.00
2032 On 03/02/2022	Bond Future	Buy	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/02/2022			Sell	15	0.00
2032 On 05/05/2022			Sell	15	0.00
2032 On 05/05/2022			Buy	15	0.00
2032 On 03/02/2022			Buy	28	0.00
2032 On 03/02/2022			Sell	28	0.00
2032 On 05/05/2022			Sell	28	0.00
2032 On 05/05/2022			Buy	28	0.00
2032 On 03/02/2022			Sell	57	0.00
2032 On 03/02/2022			Buy	57	0.00
2032 On 05/05/2022			Sell	57	0.00
2032 On 05/05/2022			Buy	57	0.00
R2040 Bond Future					
2040 On 05/05/2022			Sell	7	0.00
2040 On 05/05/2022			Buy	7	0.00
2040 On 03/02/2022			Buy	45	0.00
2040 On 03/02/2022			Sell	45	0.00
2040 On 05/05/2022			Sell	45	0.00
2040 On 05/05/2022			Buy	45	0.00
2040 On 03/02/2022			Buy	51	0.00
2040 On 03/02/2022			Sell	51	0.00
2040 On 05/05/2022			Sell	51	0.00
2040 On 05/05/2022			Buy	51	0.00
2040 On 03/02/2022			Buy	57	0.00
2040 On 03/02/2022			Sell	57	0.00
2040 On 05/05/2022			Sell	57	0.00
2040 On 05/05/2022			Buy	57	0.00
2040 On 03/02/2022			Buy	66	0.00
2040 On 03/02/2022			Sell	66	0.00
2040 On 05/05/2022			Sell	66	0.00
2040 On 05/05/2022			Buy	66	0.00
2040 On 03/02/2022			Buy	68	0.00
2040 On 03/02/2022			Sell	68	0.00
2040 On 05/05/2022			Sell	68	0.00
2040 On 05/05/2022			Buy	68	0.00
2040 On 03/02/2022			Buy	122	0.00
2040 On 03/02/2022			Sell	122	0.00
2040 On 05/05/2022			Sell	122	0.00
2040 On 05/05/2022			Buy	122	0.00

2040 On 03/02/2022	Bond Future	Buy	162	0.00
2040 On 03/02/2022	Bond Future	Sell	162	0.00
2040 On 05/05/2022	Bond Future	Sell	162	0.00
2040 On 05/05/2022	Bond Future	Buy	162	0.00
2040 On 03/02/2022	Bond Future	Buy	177	0.00
2040 On 03/02/2022	Bond Future	Sell	177	0.00
2040 On 05/05/2022	Bond Future	Sell	177	0.00
2040 On 05/05/2022	Bond Future	Buy	177	0.00
2040 On 05/05/2022	Bond Future	Sell	182	0.00
2040 On 05/05/2022	Bond Future	Buy	182	0.00
2040 On 03/02/2022	Bond Future	Buy	209	0.00
2040 On 03/02/2022	Bond Future	Sell	209	0.00
2040 On 05/05/2022	Bond Future	Sell	209	0.00
2040 On 05/05/2022	Bond Future	Buy	209	0.00
2040 On 03/02/2022	Bond Future	Buy	348	0.00
2040 On 03/02/2022	Bond Future	Sell	348	0.00
2040 On 05/05/2022	Bond Future	Sell	348	0.00
2040 On 05/05/2022	Bond Future	Buy	348	0.00
2040 On 03/02/2022	Bond Future	Buy	758	0.00
2040 On 03/02/2022	Bond Future	Sell	758	0.00
2040 On 05/05/2022	Bond Future	Sell	758	0.00
2040 On 05/05/2022	Bond Future	Buy	758	0.00
2040 On 03/02/2022	Bond Future	Buy	1,096	0.00
2040 On 03/02/2022	Bond Future	Sell	1,096	0.00
2040 On 05/05/2022	Bond Future	Buy	1,096	0.00
2040 On 05/05/2022	Bond Future	Sell	1,096	0.00
2040 On 03/02/2022	Bond Future	Buy	3,159	0.00
2040 On 03/02/2022	Bond Future	Sell	3,159	0.00
2040 On 03/02/2022	Bond Future	Buy	3,159	0.00
2040 On 03/02/2022	Bond Future	Sell	3,159	0.00
2040 On 05/05/2022	Bond Future	Buy	3,159	0.00
2040 On 05/05/2022	Bond Future	Sell	3,159	0.00
2040 On 05/05/2022	Bond Future	Sell	3,159	0.00
2040 On 05/05/2022	Bond Future	Buy	3,159	0.00

R2044 Bond Future

2044 On 05/05/2022	Bond Future	Buy	9	0.00
2044 On 05/05/2022	Bond Future	Sell	9	0.00
2044 On 05/05/2022	Bond Future	Buy	10	0.00
2044 On 05/05/2022	Bond Future	Sell	10	0.00
2044 On 05/05/2022	Bond Future	Buy	12	0.00
2044 On 05/05/2022	Bond Future	Sell	12	0.00
2044 On 05/05/2022	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2022			Sell	12	0.00
2044 On 05/05/2022			Buy	38	0.00
2044 On 05/05/2022			Sell	38	0.00
2044 On 05/05/2022			Buy	43	0.00
2044 On 05/05/2022			Sell	43	0.00
2044 On 05/05/2022			Buy	46	0.00
2044 On 05/05/2022			Sell	46	0.00
2044 On 05/05/2022			Buy	54	0.00
2044 On 05/05/2022			Sell	54	0.00
2044 On 05/05/2022			Buy	129	0.00
2044 On 05/05/2022			Sell	129	0.00
2044 On 05/05/2022			Buy	191	0.00
2044 On 05/05/2022			Sell	191	0.00
2044 On 05/05/2022			Sell	260	0.00
2044 On 05/05/2022			Buy	260	0.00
2044 On 05/05/2022			Buy	260	0.00
2044 On 05/05/2022			Sell	260	0.00
2044 On 05/05/2022			Sell	544	0.00
2044 On 05/05/2022			Buy	544	0.00
2044 On 05/05/2022			Buy	544	0.00
2044 On 05/05/2022			Sell	544	0.00
R2048 Bond Future					
R248 On 03/02/2022			Buy	80	0.00
R248 On 03/02/2022			Sell	80	0.00
R248 On 05/05/2022			Sell	80	0.00
R248 On 05/05/2022			Buy	80	0.00
R248 On 03/02/2022			Buy	2,200	0.00
R248 On 03/02/2022			Sell	2,200	0.00
R248 On 05/05/2022			Buy	2,200	0.00
R248 On 05/05/2022			Sell	2,200	0.00
R248 On 03/02/2022			Buy	5,600	0.00
R248 On 03/02/2022			Sell	5,600	0.00
R248 On 05/05/2022			Sell	5,600	0.00
R248 On 05/05/2022			Buy	5,600	0.00
R209 Bond Future					
R209 On 05/05/2022			Buy	5	0.00
R209 On 05/05/2022			Sell	5	0.00

R209 On 05/05/2022	Bond Future	Buy	26	0.00
R209 On 05/05/2022	Bond Future	Sell	26	0.00
Grand Total for Daily Detailed Turnover:			40,746	0.00