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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/07/2022

TO DATE : 08/07/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2046 Bond Future

2046 On 04/08/2022	Bond Future		Sell	2	0.00
2046 On 04/08/2022	Bond Future		Buy	2	0.00
2046 On 04/08/2022	Bond Future		Sell	3	0.00
2046 On 04/08/2022	Bond Future		Buy	3	0.00
2046 On 04/08/2022	Bond Future		Sell	3	0.00
2046 On 04/08/2022	Bond Future		Buy	3	0.00
2046 On 04/08/2022	Bond Future		Sell	4	0.00
2046 On 04/08/2022	Bond Future		Buy	4	0.00
2046 On 04/08/2022	Bond Future		Sell	6	0.00
2046 On 04/08/2022	Bond Future		Buy	6	0.00
2046 On 04/08/2022	Bond Future		Sell	8	0.00
2046 On 04/08/2022	Bond Future		Buy	8	0.00
2046 On 04/08/2022	Bond Future		Sell	9	0.00

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2046 On 04/08/2022	Bond Future	Buy	9	0.00
2046 On 04/08/2022	Bond Future	Sell	17	0.00
2046 On 04/08/2022	Bond Future	Buy	17	0.00
2046 On 03/11/2022	Bond Future	Sell	45	0.00
2046 On 03/11/2022	Bond Future	Buy	45	0.00
2046 On 03/11/2022	Bond Future	Sell	45	0.00
2046 On 03/11/2022	Bond Future	Buy	45	0.00
2046 On 04/08/2022	Bond Future	Sell	63	0.00
2046 On 04/08/2022	Bond Future	Buy	63	0.00
2046 On 04/08/2022	Bond Future	Sell	112	0.00
2046 On 04/08/2022	Bond Future	Buy	112	0.00
2046 On 04/08/2022	Bond Future	Sell	112	0.00
2046 On 04/08/2022	Bond Future	Buy	112	0.00
2046 On 04/08/2022	Bond Future	Sell	540	0.00
2046 On 04/08/2022	Bond Future	Buy	540	0.00
2046 On 04/08/2022	Bond Future	Sell	879	0.00
2046 On 04/08/2022	Bond Future	Buy	879	0.00

I2050 Bond Future

2050 On 04/08/2022	Bond Future	Sell	3	0.00
2050 On 04/08/2022	Bond Future	Buy	3	0.00
2050 On 04/08/2022	Bond Future	Sell	9	0.00
2050 On 04/08/2022	Bond Future	Buy	9	0.00
2050 On 03/08/2023	Bond Future	Sell	19	0.00
2050 On 03/08/2023	Bond Future	Buy	19	0.00
2050 On 03/11/2022	Bond Future	Buy	45	0.00
2050 On 03/11/2022	Bond Future	Sell	45	0.00
2050 On 03/11/2022	Bond Future	Sell	45	0.00
2050 On 03/11/2022	Bond Future	Buy	45	0.00
2050 On 04/08/2022	Bond Future	Sell	54	0.00
2050 On 04/08/2022	Bond Future	Buy	54	0.00
2050 On 04/08/2022	Bond Future	Sell	540	0.00
2050 On 04/08/2022	Bond Future	Buy	540	0.00
2050 On 04/08/2022	Bond Future	Sell	606	0.00
2050 On 04/08/2022	Bond Future	Buy	606	0.00

R2023 Bond Future

R023 On 04/08/2022	Bond Future	Buy	7	0.00
R023 On 04/08/2022	Bond Future	Sell	7	0.00
R023 On 04/08/2022	Bond Future	Buy	8	0.00
R023 On 04/08/2022	Bond Future	Sell	8	0.00
R023 On 04/08/2022	Bond Future	Buy	8	0.00
R023 On 04/08/2022	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/08/2022			Buy	17	0.00
R023 On 04/08/2022			Sell	17	0.00
R023 On 04/08/2022			Buy	21	0.00
R023 On 04/08/2022			Sell	21	0.00
R023 On 04/08/2022			Buy	25	0.00
R023 On 04/08/2022			Sell	25	0.00
R023 On 04/08/2022			Buy	28	0.00
R023 On 04/08/2022			Sell	28	0.00
R023 On 04/08/2022			Buy	31	0.00
R023 On 04/08/2022			Sell	31	0.00
R023 On 04/08/2022			Buy	79	0.00
R023 On 04/08/2022			Sell	79	0.00
R023 On 04/08/2022			Buy	699	0.00
R023 On 04/08/2022			Sell	699	0.00
R023 On 04/08/2022			Buy	890	0.00
R023 On 04/08/2022			Sell	890	0.00
R023 On 04/08/2022			Sell	1,813	0.00
R023 On 04/08/2022			Buy	1,813	0.00
R2030 Bond Future					
2030 On 04/08/2022			Buy	76	0.00
2030 On 04/08/2022			Sell	76	0.00
2030 On 04/08/2022			Buy	439	0.00
2030 On 04/08/2022			Sell	439	0.00
2030 On 04/08/2022			Sell	515	0.00
2030 On 04/08/2022			Buy	515	0.00
R2032 Bond Future					
2032 On 03/11/2022			Buy	196	0.00
2032 On 03/11/2022			Sell	196	0.00
2032 On 03/11/2022			Buy	196	0.00
2032 On 03/11/2022			Sell	196	0.00
2032 On 04/08/2022			Sell	466	0.00
2032 On 04/08/2022			Buy	466	0.00
R2044 Bond Future					
2044 On 04/08/2022			Sell	6	0.00
2044 On 04/08/2022			Buy	6	0.00

2044 On 04/08/2022	Bond Future	Sell	6	0.00
2044 On 04/08/2022	Bond Future	Buy	6	0.00
2044 On 04/08/2022	Bond Future	Buy	7	0.00
2044 On 04/08/2022	Bond Future	Sell	7	0.00
2044 On 04/08/2022	Bond Future	Buy	7	0.00
2044 On 04/08/2022	Bond Future	Sell	7	0.00
2044 On 04/08/2022	Bond Future	Sell	17	0.00
2044 On 04/08/2022	Bond Future	Buy	17	0.00
2044 On 04/08/2022	Bond Future	Sell	21	0.00
2044 On 04/08/2022	Bond Future	Buy	21	0.00
2044 On 04/08/2022	Bond Future	Sell	21	0.00
2044 On 04/08/2022	Bond Future	Buy	21	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	49	0.00
2044 On 04/08/2022	Bond Future	Buy	49	0.00
2044 On 04/08/2022	Bond Future	Sell	64	0.00
2044 On 04/08/2022	Bond Future	Buy	64	0.00
2044 On 04/08/2022	Bond Future	Sell	106	0.00
2044 On 04/08/2022	Bond Future	Buy	106	0.00
2044 On 04/08/2022	Bond Future	Sell	170	0.00
2044 On 04/08/2022	Bond Future	Buy	170	0.00
2044 On 04/08/2022	Bond Future	Sell	196	0.00
2044 On 04/08/2022	Bond Future	Buy	196	0.00
2044 On 04/08/2022	Bond Future	Sell	358	0.00
2044 On 04/08/2022	Bond Future	Buy	358	0.00
2044 On 04/08/2022	Bond Future	Buy	358	0.00
2044 On 04/08/2022	Bond Future	Sell	358	0.00

R209 Bond Future

R209 On 04/08/2022	Bond Future	Sell	27	0.00
R209 On 04/08/2022	Bond Future	Buy	27	0.00
R209 On 04/08/2022	Bond Future	Sell	73	0.00
R209 On 04/08/2022	Bond Future	Buy	73	0.00
R209 On 04/08/2022	Bond Future	Sell	103	0.00
R209 On 04/08/2022	Bond Future	Buy	103	0.00
R209 On 04/08/2022	Bond Future	Sell	203	0.00
R209 On 04/08/2022	Bond Future	Buy	203	0.00

R213 Bond Future

R213 On 04/08/2022	Bond Future	Sell	47	0.00
R213 On 04/08/2022	Bond Future	Buy	47	0.00
R213 On 04/08/2022	Bond Future	Sell	63	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 04/08/2022			Buy	63	0.00
R213 On 04/08/2022			Sell	72	0.00
R213 On 04/08/2022			Buy	72	0.00
R213 On 04/08/2022			Sell	101	0.00
R213 On 04/08/2022			Buy	101	0.00
R213 On 04/08/2022			Sell	104	0.00
R213 On 04/08/2022			Buy	104	0.00
R213 On 04/08/2022			Sell	286	0.00
R213 On 04/08/2022			Buy	286	0.00
R214 Bond Future					
R214 On 04/08/2022			Sell	1	0.00
R214 On 04/08/2022			Buy	1	0.00
R214 On 04/08/2022			Sell	1	0.00
R214 On 04/08/2022			Buy	1	0.00
R214 On 04/08/2022			Sell	3	0.00
R214 On 04/08/2022			Buy	3	0.00
R214 On 04/08/2022			Sell	11	0.00
R214 On 04/08/2022			Buy	11	0.00
R214 On 04/08/2022			Sell	20	0.00
R214 On 04/08/2022			Buy	20	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	41	0.00
R214 On 04/08/2022			Buy	41	0.00
R214 On 04/08/2022			Sell	56	0.00
R214 On 04/08/2022			Buy	56	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	121	0.00
R214 On 04/08/2022			Buy	121	0.00
R214 On 04/08/2022			Sell	192	0.00
R214 On 04/08/2022			Buy	192	0.00
R214 On 04/08/2022			Sell	264	0.00
R214 On 04/08/2022			Buy	264	0.00
R214 On 04/08/2022			Sell	441	0.00
R214 On 04/08/2022			Buy	441	0.00
R214 On 04/08/2022			Sell	622	0.00
R214 On 04/08/2022			Buy	622	0.00

