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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/07/2022

TO DATE : 25/07/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/08/2022	Index Future		Buy	17	0.00
ALBI On 04/08/2022	Index Future		Sell	17	0.00
ALBI On 04/08/2022	Index Future		Sell	17	0.00
ALBI On 04/08/2022	Index Future		Buy	17	0.00
ALBI On 03/11/2022	Index Future		Buy	17	0.00
ALBI On 03/11/2022	Index Future		Sell	17	0.00
ALBI On 03/11/2022	Index Future		Buy	17	0.00
ALBI On 03/11/2022	Index Future		Sell	17	0.00

Govi Total Return Index

GOVI On 04/08/2022	GOVI		Buy	3	0.00
GOVI On 04/08/2022	GOVI		Sell	3	0.00
GOVI On 04/08/2022	GOVI		Buy	3	0.00

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GOVI On 04/08/2022	GOVI	Sell	3	0.00
GOVI On 04/08/2022	GOVI	Buy	3	0.00
GOVI On 04/08/2022	GOVI	Sell	3	0.00
GOVI On 04/08/2022	GOVI	Buy	6	0.00
GOVI On 04/08/2022	GOVI	Sell	6	0.00
GOVI On 03/11/2022	GOVI	Sell	6	0.00
GOVI On 03/11/2022	GOVI	Buy	6	0.00
GOVI On 04/08/2022	GOVI	Buy	15	0.00
GOVI On 04/08/2022	GOVI	Sell	15	0.00
GOVI On 03/11/2022	GOVI	Sell	15	0.00
GOVI On 03/11/2022	GOVI	Buy	15	0.00
GOVI On 04/08/2022	GOVI	Buy	116	0.00
GOVI On 04/08/2022	GOVI	Sell	116	0.00
GOVI On 03/11/2022	GOVI	Buy	116	0.00
GOVI On 03/11/2022	GOVI	Sell	116	0.00
GOVI On 04/08/2022	GOVI	Sell	137	0.00
GOVI On 04/08/2022	GOVI	Buy	137	0.00
GOVI On 04/08/2022	GOVI	Sell	137	0.00
GOVI On 04/08/2022	GOVI	Buy	137	0.00
GOVI On 03/11/2022	GOVI	Sell	137	0.00
GOVI On 03/11/2022	GOVI	Buy	137	0.00
GOVI On 03/11/2022	GOVI	Buy	137	0.00
GOVI On 03/11/2022	GOVI	Sell	137	0.00

I2046 Bond Future

2046 On 04/08/2022	Bond Future	Buy	3,664	0.00
2046 On 04/08/2022	Bond Future	Sell	3,664	0.00
2046 On 04/08/2022	Bond Future	Buy	3,664	0.00
2046 On 04/08/2022	Bond Future	Sell	3,664	0.00
2046 On 03/11/2022	Bond Future	Sell	3,664	0.00
2046 On 03/11/2022	Bond Future	Buy	3,664	0.00
2046 On 03/11/2022	Bond Future	Sell	3,664	0.00
2046 On 03/11/2022	Bond Future	Buy	3,664	0.00

I2050 Bond Future

2050 On 04/08/2022	Bond Future	Buy	50	0.00
2050 On 04/08/2022	Bond Future	Sell	50	0.00
2050 On 03/11/2022	Bond Future	Sell	50	0.00
2050 On 03/11/2022	Bond Future	Buy	50	0.00
2050 On 04/08/2022	Bond Future	Buy	2,951	0.00
2050 On 04/08/2022	Bond Future	Sell	2,951	0.00
2050 On 03/11/2022	Bond Future	Sell	2,951	0.00
2050 On 03/11/2022	Bond Future	Buy	2,951	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 04/08/2022	Bond Future		Buy	3,001	0.00
2050 On 04/08/2022	Bond Future		Sell	3,001	0.00
2050 On 03/11/2022	Bond Future		Sell	3,001	0.00
2050 On 03/11/2022	Bond Future		Buy	3,001	0.00
New Inflation Linked Index					
IGOV On 04/08/2022	Index Future		Sell	14	0.00
IGOV On 04/08/2022	Index Future		Buy	14	0.00
IGOV On 03/11/2022	Index Future		Buy	14	0.00
IGOV On 03/11/2022	Index Future		Sell	14	0.00
R186 Bond Future					
R186 On 04/08/2022	Bond Future		Buy	10	0.00
R186 On 04/08/2022	Bond Future		Sell	10	0.00
R186 On 03/11/2022	Bond Future		Buy	11	0.00
R186 On 03/11/2022	Bond Future		Sell	11	0.00
R186 On 04/08/2022	Bond Future		Buy	35	0.00
R186 On 04/08/2022	Bond Future		Sell	35	0.00
R186 On 04/08/2022	Bond Future		Buy	150	0.00
R186 On 04/08/2022	Bond Future		Sell	150	0.00
R186 On 04/08/2022	Bond Future		Buy	188	0.00
R186 On 04/08/2022	Bond Future		Sell	188	0.00
R186 On 04/08/2022	Bond Future		Buy	250	0.00
R186 On 04/08/2022	Bond Future		Sell	250	0.00
R186 On 04/08/2022	Bond Future		Buy	250	0.00
R186 On 04/08/2022	Bond Future		Sell	250	0.00
R186 On 04/08/2022	Bond Future		Sell	250	0.00
R186 On 04/08/2022	Bond Future		Buy	250	0.00
R186 On 04/08/2022	Bond Future		Buy	276	0.00
R186 On 04/08/2022	Bond Future		Sell	276	0.00
R186 On 04/08/2022	Bond Future		Sell	2,299	0.00
R186 On 04/08/2022	Bond Future		Buy	2,299	0.00
R186 On 04/08/2022	Bond Future		Sell	2,299	0.00
R186 On 04/08/2022	Bond Future		Buy	2,299	0.00
R186 On 03/11/2022	Bond Future		Buy	2,299	0.00
R186 On 03/11/2022	Bond Future		Sell	2,299	0.00
R186 On 03/11/2022	Bond Future		Buy	2,299	0.00
R186 On 03/11/2022	Bond Future		Sell	2,299	0.00
R186 On 04/08/2022	Bond Future		Buy	2,911	0.00

R186 On 04/08/2022	Bond Future	Sell	2,911	0.00
R186 On 04/08/2022	Bond Future	Buy	5,577	0.00
R186 On 04/08/2022	Bond Future	Sell	5,577	0.00
R186 On 04/08/2022	Bond Future	Buy	6,060	0.00
R186 On 04/08/2022	Bond Future	Sell	6,060	0.00
R186 On 03/11/2022	Bond Future	Buy	6,060	0.00
R186 On 03/11/2022	Bond Future	Sell	6,060	0.00
R186 On 04/08/2022	Bond Future	Buy	9,137	0.00
R186 On 04/08/2022	Bond Future	Sell	9,137	0.00

R202 Bond Future

R202 On 04/08/2022	Bond Future	Sell	1,179	0.00
R202 On 04/08/2022	Bond Future	Buy	1,179	0.00
R202 On 03/11/2022	Bond Future	Sell	1,179	0.00
R202 On 03/11/2022	Bond Future	Buy	1,179	0.00
R202 On 04/08/2022	Bond Future	Buy	4,435	0.00
R202 On 04/08/2022	Bond Future	Sell	4,435	0.00
R202 On 03/11/2022	Bond Future	Sell	4,435	0.00
R202 On 03/11/2022	Bond Future	Buy	4,435	0.00
R202 On 04/08/2022	Bond Future	Sell	5,614	0.00
R202 On 04/08/2022	Bond Future	Buy	5,614	0.00
R202 On 03/11/2022	Bond Future	Buy	5,614	0.00
R202 On 03/11/2022	Bond Future	Sell	5,614	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	10	0.00
2030 On 04/08/2022	Bond Future	Buy	1,710	0.00
2030 On 04/08/2022	Bond Future	Sell	1,710	0.00
2030 On 04/08/2022	Bond Future	Buy	1,710	0.00
2030 On 04/08/2022	Bond Future	Sell	1,710	0.00
2030 On 03/11/2022	Bond Future	Sell	1,710	0.00
2030 On 03/11/2022	Bond Future	Buy	1,710	0.00
2030 On 03/11/2022	Bond Future	Sell	1,710	0.00
2030 On 03/11/2022	Bond Future	Buy	1,710	0.00

R2032 Bond Future

2032 On 04/08/2022	Bond Future	Buy	52	0.00
2032 On 04/08/2022	Bond Future	Sell	52	0.00
2032 On 04/08/2022	Bond Future	Sell	55	0.00
2032 On 04/08/2022	Bond Future	Buy	55	0.00
2032 On 03/11/2022	Bond Future	Buy	55	0.00
2032 On 03/11/2022	Bond Future	Sell	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2035 Bond Future					
R035 On 04/08/2022	Bond Future		Sell	25	0.00
R035 On 04/08/2022	Bond Future		Buy	25	0.00
R035 On 04/08/2022	Bond Future		Buy	25	0.00
R035 On 04/08/2022	Bond Future		Sell	25	0.00
R035 On 03/11/2022	Bond Future		Buy	25	0.00
R035 On 03/11/2022	Bond Future		Sell	25	0.00
R035 On 04/08/2022	Bond Future		Buy	70	0.00
R035 On 04/08/2022	Bond Future		Sell	70	0.00
R035 On 03/11/2022	Bond Future		Sell	70	0.00
R035 On 03/11/2022	Bond Future		Buy	70	0.00
R035 On 04/08/2022	Bond Future		Buy	235	0.00
R035 On 04/08/2022	Bond Future		Sell	235	0.00
R035 On 03/11/2022	Bond Future		Sell	235	0.00
R035 On 03/11/2022	Bond Future		Buy	235	0.00
R035 On 04/08/2022	Bond Future		Buy	2,391	0.00
R035 On 04/08/2022	Bond Future		Sell	2,391	0.00
R035 On 03/11/2022	Bond Future		Sell	2,391	0.00
R035 On 03/11/2022	Bond Future		Buy	2,391	0.00
R035 On 04/08/2022	Bond Future		Buy	2,696	0.00
R035 On 04/08/2022	Bond Future		Sell	2,696	0.00
R035 On 03/11/2022	Bond Future		Sell	2,696	0.00
R035 On 03/11/2022	Bond Future		Buy	2,696	0.00
R035 On 04/08/2022	Bond Future		Buy	3,000	0.00
R035 On 04/08/2022	Bond Future		Sell	3,000	0.00
R035 On 03/11/2022	Bond Future		Buy	3,000	0.00
R035 On 03/11/2022	Bond Future		Sell	3,000	0.00
R2037 Bond Future					
2037 On 03/11/2022	Bond Future		Buy	350	0.00
2037 On 03/11/2022	Bond Future		Sell	350	0.00
2037 On 03/11/2022	Bond Future		Sell	350	0.00
2037 On 03/11/2022	Bond Future		Buy	350	0.00
R2040 Bond Future					
2040 On 04/08/2022	Bond Future		Buy	185	0.00
2040 On 04/08/2022	Bond Future		Sell	185	0.00

2040 On 04/08/2022	Bond Future	Sell	2,500	0.00
2040 On 04/08/2022	Bond Future	Buy	2,500	0.00
2040 On 03/11/2022	Bond Future	Buy	2,500	0.00
2040 On 03/11/2022	Bond Future	Sell	2,500	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Buy	3,500	0.00
2044 On 04/08/2022	Bond Future	Sell	3,500	0.00
2044 On 04/08/2022	Bond Future	Buy	3,500	0.00
2044 On 04/08/2022	Bond Future	Sell	3,500	0.00
2044 On 03/11/2022	Bond Future	Sell	3,500	0.00
2044 On 03/11/2022	Bond Future	Buy	3,500	0.00
2044 On 03/11/2022	Bond Future	Sell	3,500	0.00
2044 On 03/11/2022	Bond Future	Buy	3,500	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Sell	112	0.00
R248 On 03/11/2022	Bond Future	Buy	112	0.00
R248 On 03/11/2022	Bond Future	Buy	112	0.00
R248 On 03/11/2022	Bond Future	Sell	112	0.00
R248 On 04/08/2022	Bond Future	Buy	1,150	0.00
R248 On 04/08/2022	Bond Future	Sell	1,150	0.00
R248 On 03/11/2022	Bond Future	Buy	1,150	0.00
R248 On 03/11/2022	Bond Future	Sell	1,150	0.00

R209 Bond Future

R209 On 04/08/2022	Bond Future	Buy	25	0.00
R209 On 04/08/2022	Bond Future	Sell	25	0.00
R209 On 03/11/2022	Bond Future	Sell	25	0.00
R209 On 03/11/2022	Bond Future	Buy	25	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 03/11/2022	Bond Future	Sell	100	0.00
R209 On 03/11/2022	Bond Future	Buy	100	0.00
R209 On 04/08/2022	Bond Future	Buy	145	0.00
R209 On 04/08/2022	Bond Future	Sell	145	0.00
R209 On 03/11/2022	Bond Future	Sell	145	0.00
R209 On 03/11/2022	Bond Future	Buy	145	0.00
R209 On 04/08/2022	Bond Future	Buy	150	0.00
R209 On 04/08/2022	Bond Future	Sell	150	0.00
R209 On 03/11/2022	Bond Future	Sell	150	0.00
R209 On 03/11/2022	Bond Future	Buy	150	0.00
R209 On 04/08/2022	Bond Future	Buy	155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/08/2022			Sell	155	0.00
R209 On 03/11/2022			Sell	155	0.00
R209 On 03/11/2022			Buy	155	0.00
R209 On 04/08/2022			Buy	195	0.00
R209 On 04/08/2022			Sell	195	0.00
R209 On 03/11/2022			Sell	195	0.00
R209 On 03/11/2022			Buy	195	0.00
R209 On 04/08/2022			Buy	235	0.00
R209 On 04/08/2022			Sell	235	0.00
R209 On 03/11/2022			Sell	235	0.00
R209 On 03/11/2022			Buy	235	0.00
R209 On 04/08/2022			Buy	1,005	0.00
R209 On 04/08/2022			Sell	1,005	0.00
R209 On 04/08/2022			Buy	1,005	0.00
R209 On 04/08/2022			Sell	1,005	0.00
R209 On 03/11/2022			Buy	1,005	0.00
R209 On 03/11/2022			Sell	1,005	0.00
R209 On 03/11/2022			Buy	1,005	0.00
R209 On 03/11/2022			Sell	1,005	0.00
R209 On 03/11/2022	10.00	Call	Buy	1,500	0.00
R209 On 03/11/2022	10.00	Call	Sell	1,500	0.00
R209 On 03/11/2022	10.00	Call	Buy	1,500	0.00
R209 On 03/11/2022	10.00	Call	Sell	1,500	0.00
R209 On 03/11/2022	12.00	Put	Buy	1,500	0.00
R209 On 03/11/2022	12.00	Put	Sell	1,500	0.00
R209 On 03/11/2022	12.00	Put	Buy	1,500	0.00
R209 On 03/11/2022	12.00	Put	Sell	1,500	0.00
R209 On 03/11/2022	11.00	Put	Sell	1,500	0.00
R209 On 03/11/2022	11.00	Put	Buy	1,500	0.00
R209 On 03/11/2022	11.00	Put	Buy	1,500	0.00
R209 On 03/11/2022	11.00	Put	Sell	1,500	0.00
R213 Bond Future					
R213 On 04/08/2022			Buy	1,901	0.00
R213 On 04/08/2022			Sell	1,901	0.00
R213 On 04/08/2022			Buy	11,600	0.00
R213 On 04/08/2022			Sell	11,600	0.00
R213 On 04/08/2022			Buy	13,501	0.00
R213 On 04/08/2022			Sell	13,501	0.00

R213 On 03/11/2022	Bond Future	Sell	13,501	0.00
R213 On 03/11/2022	Bond Future	Buy	13,501	0.00
R213 On 03/11/2022	Bond Future	Sell	13,501	0.00
R213 On 03/11/2022	Bond Future	Buy	13,501	0.00

Grand Total for Daily Detailed Turnover:

205,718

0.00