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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/07/2022

TO DATE : 01/07/2022

#### Contract

Strike

C/P

Buy/Sell

No. of Contracts

#### I2025 Bond Future

2025 On 04/08/2022	Bond Future		Sell	41	0.00
2025 On 04/08/2022	Bond Future		Buy	41	0.00
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	430	0.00
2025 On 04/08/2022	Bond Future		Buy	430	0.00
2025 On 04/08/2022	Bond Future		Buy	520	0.00
2025 On 04/08/2022	Bond Future		Sell	520	0.00

#### New Inflation Linked Index

IGOV On 04/08/2022	Index Future		Buy	13	0.00
IGOV On 04/08/2022	Index Future		Sell	13	0.00
IGOV On 04/08/2022	Index Future		Sell	15	0.00

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IGOV On 04/08/2022	Index Future	Buy	15	0.00
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**R186 Bond Future**

R186 On 04/08/2022	Bond Future	Buy	1	0.00
R186 On 04/08/2022	Bond Future	Sell	1	0.00
R186 On 04/08/2022	Bond Future	Buy	1	0.00
R186 On 04/08/2022	Bond Future	Sell	1	0.00
R186 On 04/08/2022	Bond Future	Buy	1	0.00
R186 On 04/08/2022	Bond Future	Sell	1	0.00
R186 On 04/08/2022	Bond Future	Buy	1	0.00
R186 On 04/08/2022	Bond Future	Sell	1	0.00
R186 On 04/08/2022	Bond Future	Buy	1	0.00
R186 On 04/08/2022	Bond Future	Sell	1	0.00
R186 On 04/08/2022	Bond Future	Sell	2	0.00
R186 On 04/08/2022	Bond Future	Buy	2	0.00
R186 On 04/08/2022	Bond Future	Sell	2	0.00
R186 On 04/08/2022	Bond Future	Buy	2	0.00
R186 On 04/08/2022	Bond Future	Sell	2	0.00
R186 On 04/08/2022	Bond Future	Buy	2	0.00
R186 On 04/08/2022	Bond Future	Buy	3	0.00
R186 On 04/08/2022	Bond Future	Sell	3	0.00
R186 On 04/08/2022	Bond Future	Buy	3	0.00
R186 On 04/08/2022	Bond Future	Sell	3	0.00
R186 On 04/08/2022	Bond Future	Buy	4	0.00
R186 On 04/08/2022	Bond Future	Sell	4	0.00
R186 On 04/08/2022	Bond Future	Buy	6	0.00
R186 On 04/08/2022	Bond Future	Sell	6	0.00
R186 On 04/08/2022	Bond Future	Buy	6	0.00
R186 On 04/08/2022	Bond Future	Sell	6	0.00
R186 On 04/08/2022	Bond Future	Buy	6	0.00
R186 On 04/08/2022	Bond Future	Sell	6	0.00
R186 On 04/08/2022	Bond Future	Buy	6	0.00
R186 On 04/08/2022	Bond Future	Sell	6	0.00
R186 On 04/08/2022	Bond Future	Buy	7	0.00
R186 On 04/08/2022	Bond Future	Sell	7	0.00
R186 On 04/08/2022	Bond Future	Buy	7	0.00
R186 On 04/08/2022	Bond Future	Sell	7	0.00
R186 On 04/08/2022	Bond Future	Buy	7	0.00
R186 On 04/08/2022	Bond Future	Sell	7	0.00
R186 On 04/08/2022	Bond Future	Buy	7	0.00
R186 On 04/08/2022	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2022			Buy	7	0.00
R186 On 04/08/2022			Sell	7	0.00
R186 On 04/08/2022			Buy	9	0.00
R186 On 04/08/2022			Sell	9	0.00
R186 On 04/08/2022			Buy	9	0.00
R186 On 04/08/2022			Sell	9	0.00
R186 On 04/08/2022			Buy	9	0.00
R186 On 04/08/2022			Sell	9	0.00
R186 On 04/08/2022			Buy	11	0.00
R186 On 04/08/2022			Sell	11	0.00
R186 On 04/08/2022			Buy	11	0.00
R186 On 04/08/2022			Sell	11	0.00
R186 On 04/08/2022			Buy	11	0.00
R186 On 04/08/2022			Sell	11	0.00
R186 On 04/08/2022			Buy	13	0.00
R186 On 04/08/2022			Sell	13	0.00
R186 On 04/08/2022			Buy	15	0.00
R186 On 04/08/2022			Sell	15	0.00
R186 On 04/08/2022			Buy	15	0.00
R186 On 04/08/2022			Sell	15	0.00
R186 On 04/08/2022			Buy	15	0.00
R186 On 04/08/2022			Sell	15	0.00
R186 On 04/08/2022			Buy	16	0.00
R186 On 04/08/2022			Sell	16	0.00
R186 On 04/08/2022			Buy	19	0.00
R186 On 04/08/2022			Sell	19	0.00
R186 On 04/08/2022			Buy	33	0.00
R186 On 04/08/2022			Sell	33	0.00
R186 On 04/08/2022			Buy	37	0.00
R186 On 04/08/2022			Sell	37	0.00
R186 On 04/08/2022			Buy	310	0.00
R186 On 04/08/2022			Sell	310	0.00
R186 On 04/08/2022			Sell	310	0.00
R186 On 04/08/2022			Buy	310	0.00
<b>R197 Bond Future</b>					
R197 On 04/08/2022			Buy	13	0.00
R197 On 04/08/2022			Sell	13	0.00
R197 On 04/08/2022			Sell	13	0.00

R197 On 04/08/2022	Bond Future	Buy	13	0.00
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**R2023 Bond Future**

R023 On 04/08/2022	Bond Future	Buy	18	0.00
R023 On 04/08/2022	Bond Future	Sell	18	0.00
R023 On 04/08/2022	Bond Future	Buy	343	0.00
R023 On 04/08/2022	Bond Future	Sell	343	0.00
R023 On 04/08/2022	Bond Future	Sell	361	0.00
R023 On 04/08/2022	Bond Future	Buy	361	0.00

**R2030 Bond Future**

2030 On 04/08/2022	Bond Future	Sell	1	0.00
2030 On 04/08/2022	Bond Future	Buy	1	0.00
2030 On 04/08/2022	Bond Future	Sell	1	0.00
2030 On 04/08/2022	Bond Future	Buy	1	0.00
2030 On 04/08/2022	Bond Future	Sell	2	0.00
2030 On 04/08/2022	Bond Future	Buy	2	0.00
2030 On 04/08/2022	Bond Future	Sell	2	0.00
2030 On 04/08/2022	Bond Future	Buy	2	0.00
2030 On 04/08/2022	Bond Future	Sell	2	0.00
2030 On 04/08/2022	Bond Future	Buy	2	0.00
2030 On 04/08/2022	Bond Future	Sell	2	0.00
2030 On 04/08/2022	Bond Future	Buy	2	0.00
2030 On 04/08/2022	Bond Future	Sell	3	0.00
2030 On 04/08/2022	Bond Future	Buy	3	0.00
2030 On 04/08/2022	Bond Future	Sell	3	0.00
2030 On 04/08/2022	Bond Future	Buy	3	0.00
2030 On 04/08/2022	Bond Future	Sell	3	0.00
2030 On 04/08/2022	Bond Future	Buy	3	0.00
2030 On 04/08/2022	Bond Future	Sell	5	0.00
2030 On 04/08/2022	Bond Future	Buy	5	0.00
2030 On 04/08/2022	Bond Future	Sell	5	0.00
2030 On 04/08/2022	Bond Future	Buy	5	0.00
2030 On 04/08/2022	Bond Future	Sell	7	0.00
2030 On 04/08/2022	Bond Future	Buy	7	0.00
2030 On 04/08/2022	Bond Future	Sell	9	0.00
2030 On 04/08/2022	Bond Future	Buy	9	0.00
2030 On 04/08/2022	Bond Future	Sell	9	0.00
2030 On 04/08/2022	Bond Future	Buy	9	0.00
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	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	10	0.00
2030 On 04/08/2022	Bond Future	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/08/2022			Sell	11	0.00
2030 On 04/08/2022			Buy	11	0.00
2030 On 04/08/2022			Sell	11	0.00
2030 On 04/08/2022			Buy	11	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	14	0.00
2030 On 04/08/2022			Buy	14	0.00
2030 On 04/08/2022			Sell	15	0.00
2030 On 04/08/2022			Buy	15	0.00
2030 On 04/08/2022			Sell	15	0.00
2030 On 04/08/2022			Buy	15	0.00
2030 On 04/08/2022			Sell	17	0.00
2030 On 04/08/2022			Buy	17	0.00
2030 On 04/08/2022			Sell	18	0.00
2030 On 04/08/2022			Buy	18	0.00
2030 On 04/08/2022			Sell	18	0.00
2030 On 04/08/2022			Buy	18	0.00
2030 On 04/08/2022			Buy	21	0.00
2030 On 04/08/2022			Sell	21	0.00
2030 On 04/08/2022			Sell	24	0.00
2030 On 04/08/2022			Buy	24	0.00
2030 On 04/08/2022			Sell	24	0.00
2030 On 04/08/2022			Buy	24	0.00
2030 On 04/08/2022			Sell	24	0.00
2030 On 04/08/2022			Buy	24	0.00
2030 On 04/08/2022			Sell	26	0.00
2030 On 04/08/2022			Buy	26	0.00
2030 On 04/08/2022			Sell	30	0.00
2030 On 04/08/2022			Buy	30	0.00
2030 On 04/08/2022			Sell	53	0.00
2030 On 04/08/2022			Buy	53	0.00
2030 On 04/08/2022			Sell	59	0.00

2030 On 04/08/2022	Bond Future	Buy	59	0.00
2030 On 04/08/2022	Bond Future	Sell	85	0.00
2030 On 04/08/2022	Bond Future	Buy	85	0.00
2030 On 04/08/2022	Bond Future	Sell	95	0.00
2030 On 04/08/2022	Bond Future	Buy	95	0.00
2030 On 04/08/2022	Bond Future	Buy	98	0.00
2030 On 04/08/2022	Bond Future	Sell	98	0.00
2030 On 04/08/2022	Bond Future	Sell	98	0.00
2030 On 04/08/2022	Bond Future	Buy	98	0.00
2030 On 04/08/2022	Bond Future	Buy	500	0.00
2030 On 04/08/2022	Bond Future	Sell	500	0.00
2030 On 04/08/2022	Bond Future	Buy	500	0.00
2030 On 04/08/2022	Bond Future	Sell	500	0.00
2030 On 04/08/2022	Bond Future	Sell	900	0.00
2030 On 04/08/2022	Bond Future	Buy	900	0.00
2030 On 04/08/2022	Bond Future	Buy	1,080	0.00
2030 On 04/08/2022	Bond Future	Sell	1,080	0.00

**R2032 Bond Future**

2032 On 03/11/2022	Bond Future	Sell	180	0.00
2032 On 03/11/2022	Bond Future	Buy	180	0.00
2032 On 03/11/2022	Bond Future	Sell	180	0.00
2032 On 03/11/2022	Bond Future	Buy	180	0.00

**R2035 Bond Future**

R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	1	0.00
R035 On 04/08/2022	Bond Future	Sell	1	0.00
R035 On 04/08/2022	Bond Future	Buy	2	0.00
R035 On 04/08/2022	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2022			Buy	2	0.00
R035 On 04/08/2022			Sell	2	0.00
R035 On 04/08/2022			Buy	3	0.00
R035 On 04/08/2022			Sell	3	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	4	0.00
R035 On 04/08/2022			Sell	4	0.00
R035 On 04/08/2022			Buy	5	0.00
R035 On 04/08/2022			Sell	5	0.00
R035 On 04/08/2022			Buy	5	0.00
R035 On 04/08/2022			Sell	5	0.00
R035 On 04/08/2022			Buy	5	0.00
R035 On 04/08/2022			Sell	5	0.00
R035 On 04/08/2022			Buy	5	0.00
R035 On 04/08/2022			Sell	5	0.00
R035 On 04/08/2022			Buy	6	0.00
R035 On 04/08/2022			Sell	6	0.00
R035 On 04/08/2022			Buy	6	0.00
R035 On 04/08/2022			Sell	6	0.00
R035 On 04/08/2022			Buy	6	0.00
R035 On 04/08/2022			Sell	6	0.00
R035 On 04/08/2022			Buy	7	0.00
R035 On 04/08/2022			Sell	7	0.00
R035 On 04/08/2022			Buy	7	0.00
R035 On 04/08/2022			Sell	7	0.00
R035 On 04/08/2022			Buy	7	0.00
R035 On 04/08/2022			Sell	7	0.00
R035 On 04/08/2022			Sell	8	0.00
R035 On 04/08/2022			Buy	8	0.00
R035 On 04/08/2022			Buy	8	0.00



R035 On 04/08/2022	Bond Future	Sell	8	0.00
R035 On 04/08/2022	Bond Future	Sell	9	0.00
R035 On 04/08/2022	Bond Future	Buy	9	0.00
R035 On 04/08/2022	Bond Future	Buy	9	0.00
R035 On 04/08/2022	Bond Future	Sell	9	0.00
R035 On 04/08/2022	Bond Future	Buy	10	0.00
R035 On 04/08/2022	Bond Future	Sell	10	0.00
R035 On 04/08/2022	Bond Future	Buy	10	0.00
R035 On 04/08/2022	Bond Future	Sell	10	0.00
R035 On 04/08/2022	Bond Future	Buy	10	0.00
R035 On 04/08/2022	Bond Future	Sell	10	0.00
R035 On 04/08/2022	Bond Future	Buy	12	0.00
R035 On 04/08/2022	Bond Future	Sell	12	0.00
R035 On 04/08/2022	Bond Future	Buy	20	0.00
R035 On 04/08/2022	Bond Future	Sell	20	0.00
R035 On 04/08/2022	Bond Future	Buy	23	0.00
R035 On 04/08/2022	Bond Future	Sell	23	0.00
R035 On 04/08/2022	Bond Future	Sell	52	0.00
R035 On 04/08/2022	Bond Future	Buy	52	0.00
R035 On 04/08/2022	Bond Future	Sell	57	0.00
R035 On 04/08/2022	Bond Future	Buy	57	0.00
R035 On 04/08/2022	Bond Future	Sell	62	0.00
R035 On 04/08/2022	Bond Future	Buy	62	0.00
R035 On 04/08/2022	Bond Future	Sell	62	0.00
R035 On 04/08/2022	Bond Future	Buy	62	0.00
R035 On 04/08/2022	Bond Future	Sell	200	0.00
R035 On 04/08/2022	Bond Future	Buy	200	0.00
R035 On 04/08/2022	Bond Future	Sell	200	0.00
R035 On 04/08/2022	Bond Future	Buy	200	0.00
R035 On 04/08/2022	Bond Future	Buy	250	0.00
R035 On 04/08/2022	Bond Future	Sell	250	0.00

**R2040 Bond Future**

2040 On 04/08/2022	Bond Future	Sell	146	0.00
2040 On 04/08/2022	Bond Future	Buy	146	0.00
2040 On 04/08/2022	Bond Future	Sell	146	0.00
2040 On 04/08/2022	Bond Future	Buy	146	0.00

**R2044 Bond Future**

2044 On 04/08/2022	Bond Future	Sell	254	0.00
2044 On 04/08/2022	Bond Future	Buy	254	0.00
2044 On 04/08/2022	Bond Future	Buy	254	0.00
2044 On 04/08/2022	Bond Future	Sell	254	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/08/2022			Buy	260	0.00
2044 On 04/08/2022			Sell	260	0.00
2044 On 04/08/2022			Buy	260	0.00
2044 On 04/08/2022			Sell	260	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2022			Sell	254	0.00
R248 On 04/08/2022			Buy	254	0.00
R248 On 04/08/2022			Buy	260	0.00
R248 On 04/08/2022			Sell	260	0.00
<b>R210 Bond Future</b>					
R210 On 04/08/2022			Buy	43	0.00
R210 On 04/08/2022			Sell	43	0.00
R210 On 04/08/2022			Sell	43	0.00
R210 On 04/08/2022			Buy	43	0.00
<b>R213 Bond Future</b>					
R213 On 04/08/2022			Buy	46	0.00
R213 On 04/08/2022			Sell	46	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,038</b>	<b>0.00</b>