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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/07/2022

TO DATE : 06/07/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2029 Bond Future

2029 On 04/08/2022	Bond Future		Sell	8	0.00
2029 On 04/08/2022	Bond Future		Buy	8	0.00
2029 On 04/08/2022	Bond Future		Sell	14	0.00
2029 On 04/08/2022	Bond Future		Buy	14	0.00
2029 On 04/08/2022	Bond Future		Sell	184	0.00
2029 On 04/08/2022	Bond Future		Buy	184	0.00
2029 On 04/08/2022	Bond Future		Sell	543	0.00
2029 On 04/08/2022	Bond Future		Buy	543	0.00
2029 On 04/08/2022	Bond Future		Buy	749	0.00
2029 On 04/08/2022	Bond Future		Sell	749	0.00

I2033 Bond Future

2033 On 04/08/2022	Bond Future		Sell	400	0.00
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2033 On 04/08/2022	Bond Future	Buy	400	0.00
2033 On 04/08/2022	Bond Future	Sell	400	0.00
2033 On 04/08/2022	Bond Future	Buy	400	0.00
I2038 Bond Future				
2038 On 04/08/2022	Bond Future	Buy	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Sell	100	0.00
2038 On 04/08/2022	Bond Future	Buy	100	0.00
I2046 Bond Future				
2046 On 04/08/2022	Bond Future	Sell	200	0.00
2046 On 04/08/2022	Bond Future	Buy	200	0.00
2046 On 04/08/2022	Bond Future	Sell	200	0.00
2046 On 04/08/2022	Bond Future	Buy	200	0.00
2046 On 04/08/2022	Bond Future	Sell	600	0.00
2046 On 04/08/2022	Bond Future	Buy	600	0.00
2046 On 04/08/2022	Bond Future	Sell	600	0.00
2046 On 04/08/2022	Bond Future	Buy	600	0.00
I2050 Bond Future				
2050 On 04/08/2022	Bond Future	Sell	43	0.00
2050 On 04/08/2022	Bond Future	Buy	43	0.00
2050 On 04/08/2022	Bond Future	Sell	200	0.00
2050 On 04/08/2022	Bond Future	Buy	200	0.00
2050 On 04/08/2022	Bond Future	Buy	243	0.00
2050 On 04/08/2022	Bond Future	Sell	243	0.00
2050 On 04/08/2022	Bond Future	Buy	500	0.00
2050 On 04/08/2022	Bond Future	Sell	500	0.00
2050 On 04/08/2022	Bond Future	Sell	500	0.00
2050 On 04/08/2022	Bond Future	Buy	500	0.00
New Inflation Linked Index				
IGOV On 04/08/2022	Index Future	Sell	10	0.00
IGOV On 04/08/2022	Index Future	Buy	10	0.00
R186 Bond Future				
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00
R186 On 04/08/2022	Bond Future	Sell	100	0.00
R186 On 04/08/2022	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2022			Buy	200	0.00
R186 On 04/08/2022			Sell	200	0.00
R2030 Bond Future					
2030 On 04/08/2022			Buy	12	0.00
2030 On 04/08/2022			Sell	12	0.00
2030 On 03/11/2022			Sell	21	0.00
2030 On 03/11/2022			Buy	21	0.00
2030 On 03/11/2022			Buy	21	0.00
2030 On 03/11/2022			Sell	21	0.00
2030 On 04/08/2022			Sell	60	0.00
2030 On 04/08/2022			Buy	60	0.00
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			Buy	527	0.00
2030 On 04/08/2022			Sell	527	0.00
2030 On 04/08/2022			Buy	812	0.00
2030 On 04/08/2022			Sell	812	0.00
R2032 Bond Future					
2032 On 04/08/2022			Buy	35	0.00
2032 On 04/08/2022			Sell	35	0.00
2032 On 04/08/2022			Buy	50	0.00
2032 On 04/08/2022			Sell	50	0.00
2032 On 04/08/2022			Buy	50	0.00
2032 On 04/08/2022			Sell	50	0.00
2032 On 03/11/2022			Buy	197	0.00
2032 On 03/11/2022			Sell	197	0.00
2032 On 03/11/2022			Buy	197	0.00
2032 On 03/11/2022			Sell	197	0.00
2032 On 04/08/2022			Sell	1,136	0.00
2032 On 04/08/2022			Buy	1,136	0.00
R2035 Bond Future					
R035 On 04/08/2022			Buy	50	0.00
R035 On 04/08/2022			Sell	50	0.00

R035 On 04/08/2022	Bond Future	Sell	50	0.00
R035 On 04/08/2022	Bond Future	Buy	50	0.00

R2040 Bond Future

2040 On 04/08/2022	Bond Future	Sell	19	0.00
2040 On 04/08/2022	Bond Future	Buy	19	0.00
2040 On 04/08/2022	Bond Future	Sell	23	0.00
2040 On 04/08/2022	Bond Future	Buy	23	0.00
2040 On 04/08/2022	Bond Future	Sell	24	0.00
2040 On 04/08/2022	Bond Future	Buy	24	0.00
2040 On 04/08/2022	Bond Future	Sell	30	0.00
2040 On 04/08/2022	Bond Future	Buy	30	0.00
2040 On 04/08/2022	Bond Future	Sell	50	0.00
2040 On 04/08/2022	Bond Future	Buy	50	0.00
2040 On 04/08/2022	Bond Future	Sell	50	0.00
2040 On 04/08/2022	Bond Future	Buy	50	0.00
2040 On 04/08/2022	Bond Future	Sell	90	0.00
2040 On 04/08/2022	Bond Future	Buy	90	0.00
2040 On 04/08/2022	Bond Future	Sell	103	0.00
2040 On 04/08/2022	Bond Future	Buy	103	0.00
2040 On 04/08/2022	Bond Future	Sell	185	0.00
2040 On 04/08/2022	Bond Future	Buy	185	0.00
2040 On 04/08/2022	Bond Future	Sell	239	0.00
2040 On 04/08/2022	Bond Future	Buy	239	0.00
2040 On 04/08/2022	Bond Future	Sell	699	0.00
2040 On 04/08/2022	Bond Future	Buy	699	0.00
2040 On 04/08/2022	Bond Future	Sell	1,360	0.00
2040 On 04/08/2022	Bond Future	Buy	1,360	0.00
2040 On 04/08/2022	Bond Future	Buy	1,474	0.00
2040 On 04/08/2022	Bond Future	Sell	1,474	0.00

R2048 Bond Future

R248 On 04/08/2022	Bond Future	Sell	5,000	0.00
R248 On 04/08/2022	Bond Future	Buy	5,000	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Buy	1	0.00
R214 On 04/08/2022	Bond Future	Sell	1	0.00
R214 On 04/08/2022	Bond Future	Sell	3	0.00
R214 On 04/08/2022	Bond Future	Buy	3	0.00
R214 On 04/08/2022	Bond Future	Sell	11	0.00
R214 On 04/08/2022	Bond Future	Buy	11	0.00
R214 On 04/08/2022	Bond Future	Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022			Buy	11	0.00
R214 On 04/08/2022			Sell	15	0.00
R214 On 04/08/2022			Buy	15	0.00
R214 On 04/08/2022			Buy	19	0.00
R214 On 04/08/2022			Sell	19	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	29	0.00
R214 On 04/08/2022			Buy	29	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			Buy	58	0.00
R214 On 04/08/2022			Sell	58	0.00
R214 On 04/08/2022			Buy	78	0.00
R214 On 04/08/2022			Sell	78	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	266	0.00
R214 On 04/08/2022			Buy	266	0.00
R214 On 04/08/2022			Sell	442	0.00
R214 On 04/08/2022			Buy	442	0.00
R214 On 04/08/2022			Sell	622	0.00
R214 On 04/08/2022			Buy	622	0.00
R214 On 04/08/2022			Sell	787	0.00
R214 On 04/08/2022			Buy	787	0.00
R214 On 04/08/2022			Sell	793	0.00
R214 On 04/08/2022			Buy	793	0.00
R214 On 04/08/2022			Buy	3,545	0.00
R214 On 04/08/2022			Sell	3,545	0.00

Grand Total for Daily Detailed Turnover:

26,419

0.00