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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/07/2022

TO DATE : 14/07/2022

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

2025 On 04/08/2022	Bond Future		Buy	1	0.00
2025 On 04/08/2022	Bond Future		Sell	1	0.00
2025 On 04/08/2022	Bond Future		Buy	2	0.00
2025 On 04/08/2022	Bond Future		Sell	2	0.00
2025 On 04/08/2022	Bond Future		Buy	10	0.00
2025 On 04/08/2022	Bond Future		Sell	10	0.00
2025 On 04/08/2022	Bond Future		Buy	13	0.00
2025 On 04/08/2022	Bond Future		Sell	13	0.00
2025 On 04/08/2022	Bond Future		Buy	13	0.00
2025 On 04/08/2022	Bond Future		Sell	13	0.00
2025 On 04/08/2022	Bond Future		Buy	16	0.00
2025 On 04/08/2022	Bond Future		Sell	16	0.00
2025 On 04/08/2022	Bond Future		Buy	50	0.00

2025 On 04/08/2022	Bond Future	Sell	50	0.00
2025 On 04/08/2022	Bond Future	Buy	50	0.00
2025 On 04/08/2022	Bond Future	Sell	50	0.00
2025 On 04/08/2022	Bond Future	Buy	160	0.00
2025 On 04/08/2022	Bond Future	Sell	160	0.00
2025 On 04/08/2022	Bond Future	Sell	315	0.00
2025 On 04/08/2022	Bond Future	Buy	315	0.00

I2033 Bond Future

2033 On 02/02/2023	Bond Future	Sell	480	0.00
2033 On 02/02/2023	Bond Future	Buy	480	0.00
2033 On 02/02/2023	Bond Future	Sell	480	0.00
2033 On 02/02/2023	Bond Future	Buy	480	0.00

I2038 Bond Future

2038 On 03/11/2022	Bond Future	Sell	260	0.00
2038 On 03/11/2022	Bond Future	Buy	260	0.00
2038 On 03/11/2022	Bond Future	Sell	260	0.00
2038 On 03/11/2022	Bond Future	Buy	260	0.00

I2046 Bond Future

2046 On 03/11/2022	Bond Future	Sell	90	0.00
2046 On 03/11/2022	Bond Future	Buy	90	0.00
2046 On 03/11/2022	Bond Future	Sell	90	0.00
2046 On 03/11/2022	Bond Future	Buy	90	0.00

I2050 Bond Future

2050 On 03/11/2022	Bond Future	Buy	90	0.00
2050 On 03/11/2022	Bond Future	Sell	90	0.00
2050 On 03/11/2022	Bond Future	Sell	90	0.00
2050 On 03/11/2022	Bond Future	Buy	90	0.00

R186 Bond Future

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	Buy	8	0.00
R186 On 04/08/2022	Bond Future	Sell	8	0.00
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	10	0.00
R186 On 03/11/2022	Bond Future	Sell	10	0.00
R186 On 04/08/2022	Bond Future	Buy	14	0.00
R186 On 04/08/2022	Bond Future	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2022			Buy	32	0.00
R186 On 04/08/2022			Sell	32	0.00
R186 On 04/08/2022			Buy	42	0.00
R186 On 04/08/2022			Sell	42	0.00
R186 On 04/08/2022			Buy	52	0.00
R186 On 04/08/2022			Sell	52	0.00
R186 On 04/08/2022	7.96	Call	Sell	59	0.00
R186 On 04/08/2022	7.96	Call	Buy	59	0.00
R186 On 04/08/2022	6.96	Call	Sell	59	0.00
R186 On 04/08/2022	6.96	Call	Buy	59	0.00
R186 On 04/08/2022	9.78	Put	Sell	59	0.00
R186 On 04/08/2022	9.78	Put	Buy	59	0.00
R186 On 04/08/2022			Buy	76	0.00
R186 On 04/08/2022			Sell	76	0.00
R186 On 04/08/2022			Sell	250	0.00
R186 On 04/08/2022			Buy	250	0.00
R186 On 04/08/2022			Buy	250	0.00
R186 On 04/08/2022			Sell	250	0.00
R186 On 04/08/2022			Buy	250	0.00
R186 On 04/08/2022			Sell	250	0.00
R186 On 04/08/2022			Buy	796	0.00
R186 On 04/08/2022			Sell	796	0.00
R186 On 04/08/2022			Buy	990	0.00
R186 On 04/08/2022			Sell	990	0.00
R186 On 04/08/2022			Sell	3,200	0.00
R186 On 04/08/2022			Buy	3,200	0.00
R186 On 03/11/2022			Sell	3,200	0.00
R186 On 03/11/2022			Buy	3,200	0.00
R186 On 04/08/2022			Buy	11,900	0.00
R186 On 04/08/2022			Sell	11,900	0.00
R186 On 03/11/2022			Buy	11,900	0.00
R186 On 03/11/2022			Sell	11,900	0.00
R186 On 03/11/2022			Sell	11,900	0.00
R186 On 03/11/2022			Buy	11,900	0.00
R202 Bond Future					
R202 On 02/02/2023			Sell	100	0.00
R202 On 02/02/2023			Buy	100	0.00
R202 On 02/02/2023			Sell	100	0.00

R202 On 02/02/2023	Bond Future			Buy	100	0.00
R2030 Bond Future						
2030 On 02/02/2023	Bond Future	9.83	Call	Buy	12	0.00
2030 On 02/02/2023	Bond Future	9.83	Call	Sell	12	0.00
2030 On 02/02/2023	Bond Future	9.08	Call	Sell	12	0.00
2030 On 02/02/2023	Bond Future	9.08	Call	Buy	12	0.00
2030 On 02/02/2023	Bond Future	11.16	Put	Sell	12	0.00
2030 On 02/02/2023	Bond Future	11.16	Put	Buy	12	0.00
2030 On 04/08/2022	Bond Future			Buy	60	0.00
2030 On 04/08/2022	Bond Future			Sell	60	0.00
2030 On 04/08/2022	Bond Future			Buy	3,760	0.00
2030 On 04/08/2022	Bond Future			Sell	3,760	0.00
2030 On 03/11/2022	Bond Future			Buy	3,760	0.00
2030 On 03/11/2022	Bond Future			Sell	3,760	0.00
2030 On 04/08/2022	Bond Future			Sell	14,680	0.00
2030 On 04/08/2022	Bond Future			Buy	14,680	0.00
2030 On 03/11/2022	Bond Future			Sell	14,680	0.00
2030 On 03/11/2022	Bond Future			Buy	14,680	0.00

R2032 Bond Future

2032 On 04/08/2022	Bond Future			Sell	8,180	0.00
2032 On 04/08/2022	Bond Future			Buy	8,180	0.00
2032 On 03/11/2022	Bond Future			Sell	8,180	0.00
2032 On 03/11/2022	Bond Future			Buy	8,180	0.00

R2035 Bond Future

R035 On 04/08/2022	Bond Future			Buy	6	0.00
R035 On 04/08/2022	Bond Future			Sell	6	0.00
R035 On 04/08/2022	Bond Future	9.53	Call	Buy	6	0.00
R035 On 04/08/2022	Bond Future	9.53	Call	Sell	6	0.00
R035 On 04/08/2022	Bond Future	10.53	Call	Buy	6	0.00
R035 On 04/08/2022	Bond Future	10.53	Call	Sell	6	0.00
R035 On 04/08/2022	Bond Future	12.18	Put	Buy	6	0.00
R035 On 04/08/2022	Bond Future	12.18	Put	Sell	6	0.00
R035 On 04/08/2022	Bond Future			Sell	507	0.00
R035 On 04/08/2022	Bond Future			Buy	507	0.00
R035 On 04/08/2022	Bond Future			Sell	507	0.00
R035 On 04/08/2022	Bond Future			Buy	507	0.00
R035 On 04/08/2022	Bond Future			Buy	3,980	0.00
R035 On 04/08/2022	Bond Future			Sell	3,980	0.00
R035 On 03/11/2022	Bond Future			Buy	3,980	0.00
R035 On 03/11/2022	Bond Future			Sell	3,980	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2022			Buy	4,100	0.00
R035 On 04/08/2022			Sell	4,100	0.00
R035 On 03/11/2022			Buy	4,100	0.00
R035 On 03/11/2022			Sell	4,100	0.00
R2037 Bond Future					
2037 On 04/08/2022			Sell	3,900	0.00
2037 On 04/08/2022			Buy	3,900	0.00
2037 On 03/11/2022			Buy	3,900	0.00
2037 On 03/11/2022			Sell	3,900	0.00
2037 On 04/08/2022			Buy	8,380	0.00
2037 On 04/08/2022			Sell	8,380	0.00
2037 On 03/11/2022			Buy	8,380	0.00
2037 On 03/11/2022			Sell	8,380	0.00
R2040 Bond Future					
2040 On 04/08/2022			Buy	5,280	0.00
2040 On 04/08/2022			Sell	5,280	0.00
2040 On 03/11/2022			Buy	5,280	0.00
2040 On 03/11/2022			Sell	5,280	0.00
2040 On 04/08/2022			Sell	6,720	0.00
2040 On 04/08/2022			Buy	6,720	0.00
2040 On 03/11/2022			Sell	6,720	0.00
2040 On 03/11/2022			Buy	6,720	0.00
R2044 Bond Future					
2044 On 03/11/2022			Buy	548	0.00
2044 On 03/11/2022			Sell	548	0.00
2044 On 03/11/2022			Sell	548	0.00
2044 On 03/11/2022			Buy	548	0.00
2044 On 04/08/2022			Buy	602	0.00
2044 On 04/08/2022			Sell	602	0.00
2044 On 04/08/2022			Sell	6,880	0.00
2044 On 04/08/2022			Buy	6,880	0.00
2044 On 03/11/2022			Buy	6,880	0.00
2044 On 03/11/2022			Sell	6,880	0.00
2044 On 04/08/2022			Buy	8,220	0.00
2044 On 04/08/2022			Sell	8,220	0.00

2044 On 03/11/2022	Bond Future	Sell	8,220	0.00
2044 On 03/11/2022	Bond Future	Buy	8,220	0.00
R2048 Bond Future				
R248 On 03/11/2022	Bond Future	Buy	1	0.00
R248 On 03/11/2022	Bond Future	Sell	1	0.00
R248 On 03/11/2022	Bond Future	Sell	1	0.00
R248 On 03/11/2022	Bond Future	Buy	1	0.00
R248 On 04/08/2022	Bond Future	Sell	10	0.00
R248 On 04/08/2022	Bond Future	Buy	10	0.00
R248 On 04/08/2022	Bond Future	Sell	21	0.00
R248 On 04/08/2022	Bond Future	Buy	21	0.00
R248 On 04/08/2022	Bond Future	Sell	24	0.00
R248 On 04/08/2022	Bond Future	Buy	24	0.00
R248 On 04/08/2022	Bond Future	Sell	80	0.00
R248 On 04/08/2022	Bond Future	Buy	80	0.00
R248 On 04/08/2022	Bond Future	Buy	135	0.00
R248 On 04/08/2022	Bond Future	Sell	135	0.00
R248 On 03/11/2022	Bond Future	Sell	3,750	0.00
R248 On 03/11/2022	Bond Future	Buy	3,750	0.00
R248 On 04/08/2022	Bond Future	Sell	34,880	0.00
R248 On 04/08/2022	Bond Future	Buy	34,880	0.00
R248 On 03/11/2022	Bond Future	Sell	34,880	0.00
R248 On 03/11/2022	Bond Future	Buy	34,880	0.00
R248 On 04/08/2022	Bond Future	Sell	105,640	0.00
R248 On 04/08/2022	Bond Future	Buy	105,640	0.00
R248 On 03/11/2022	Bond Future	Sell	105,640	0.00
R248 On 03/11/2022	Bond Future	Buy	105,640	0.00
R214 Bond Future				
R214 On 04/08/2022	Bond Future	Sell	71	0.00
R214 On 04/08/2022	Bond Future	Buy	71	0.00
R214 On 04/08/2022	Bond Future	Sell	80	0.00
R214 On 04/08/2022	Bond Future	Buy	80	0.00
R214 On 04/08/2022	Bond Future	Buy	151	0.00
R214 On 04/08/2022	Bond Future	Sell	151	0.00
Grand Total for Daily Detailed Turnover:			484,086	0.00