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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/07/2022

TO DATE : 27/07/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/08/2022	Index Future		Buy	15	0.00
ALBI On 04/08/2022	Index Future		Sell	15	0.00
ALBI On 03/11/2022	Index Future		Sell	15	0.00
ALBI On 03/11/2022	Index Future		Buy	15	0.00
<b>Govi Total Return Index</b>					
GOVI On 04/08/2022	GOVI		Sell	6	0.00
GOVI On 04/08/2022	GOVI		Buy	6	0.00
GOVI On 04/08/2022	GOVI		Buy	6	0.00
GOVI On 04/08/2022	GOVI		Sell	6	0.00
<b>I2033 Bond Future</b>					
2033 On 02/02/2023	Bond Future		Buy	90	0.00

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2033 On 02/02/2023	Bond Future	Sell	90	0.00
2033 On 02/02/2023	Bond Future	Sell	90	0.00
2033 On 02/02/2023	Bond Future	Buy	90	0.00
<b>I2038 Bond Future</b>				
2038 On 03/11/2022	Bond Future	Buy	50	0.00
2038 On 03/11/2022	Bond Future	Sell	50	0.00
2038 On 03/11/2022	Bond Future	Sell	50	0.00
2038 On 03/11/2022	Bond Future	Buy	50	0.00
<b>I2046 Bond Future</b>				
2046 On 04/08/2022	Bond Future	Buy	4,222	0.00
2046 On 04/08/2022	Bond Future	Sell	4,222	0.00
2046 On 04/08/2022	Bond Future	Buy	4,222	0.00
2046 On 04/08/2022	Bond Future	Sell	4,222	0.00
<b>I2050 Bond Future</b>				
2050 On 04/08/2022	Bond Future	Buy	100	0.00
2050 On 04/08/2022	Bond Future	Sell	100	0.00
2050 On 03/11/2022	Bond Future	Sell	100	0.00
2050 On 03/11/2022	Bond Future	Buy	100	0.00
2050 On 04/08/2022	Bond Future	Buy	250	0.00
2050 On 04/08/2022	Bond Future	Sell	250	0.00
2050 On 03/11/2022	Bond Future	Sell	250	0.00
2050 On 03/11/2022	Bond Future	Buy	250	0.00
2050 On 04/08/2022	Bond Future	Sell	350	0.00
2050 On 04/08/2022	Bond Future	Buy	350	0.00
2050 On 03/11/2022	Bond Future	Buy	350	0.00
2050 On 03/11/2022	Bond Future	Sell	350	0.00
2050 On 04/08/2022	Bond Future	Sell	3,195	0.00
2050 On 04/08/2022	Bond Future	Buy	3,195	0.00
2050 On 04/08/2022	Bond Future	Buy	3,195	0.00
2050 On 04/08/2022	Bond Future	Sell	3,195	0.00
<b>R186 Bond Future</b>				
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	8	0.00
R186 On 04/08/2022	Bond Future	Buy	8	0.00
R186 On 03/11/2022	Bond Future	Buy	8	0.00
R186 On 03/11/2022	Bond Future	Sell	8	0.00
R186 On 04/08/2022	Bond Future	Sell	83	0.00
R186 On 04/08/2022	Bond Future	Buy	83	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2022			Buy	525	0.00
R186 On 04/08/2022			Sell	525	0.00
R186 On 04/08/2022			Buy	525	0.00
R186 On 04/08/2022			Sell	525	0.00
R186 On 03/11/2022			Sell	525	0.00
R186 On 03/11/2022			Buy	525	0.00
R186 On 03/11/2022			Sell	525	0.00
R186 On 03/11/2022			Buy	525	0.00
<b>R202 Bond Future</b>					
R202 On 02/02/2023			Buy	20	0.00
R202 On 02/02/2023			Sell	20	0.00
R202 On 02/02/2023			Sell	20	0.00
R202 On 02/02/2023			Buy	20	0.00
<b>R2023 Bond Future</b>					
R023 On 04/08/2022			Sell	9	0.00
R023 On 04/08/2022			Buy	9	0.00
R023 On 03/11/2022			Buy	9	0.00
R023 On 03/11/2022			Sell	9	0.00
<b>R2030 Bond Future</b>					
2030 On 04/08/2022			Buy	45	0.00
2030 On 04/08/2022			Sell	45	0.00
2030 On 03/11/2022			Sell	45	0.00
2030 On 03/11/2022			Buy	45	0.00
2030 On 04/08/2022			Buy	200	0.00
2030 On 04/08/2022			Sell	200	0.00
2030 On 04/08/2022			Buy	200	0.00
2030 On 04/08/2022			Sell	200	0.00
2030 On 03/11/2022			Sell	200	0.00
2030 On 03/11/2022			Buy	200	0.00
2030 On 03/11/2022			Sell	200	0.00
2030 On 03/11/2022			Buy	200	0.00
<b>R2032 Bond Future</b>					
2032 On 04/08/2022			Sell	5	0.00
2032 On 04/08/2022			Buy	5	0.00

2032 On 04/08/2022	Bond Future	Sell	5	0.00
2032 On 04/08/2022	Bond Future	Buy	5	0.00
2032 On 04/08/2022	Bond Future	Buy	7	0.00
2032 On 04/08/2022	Bond Future	Sell	7	0.00
2032 On 03/11/2022	Bond Future	Sell	7	0.00
2032 On 03/11/2022	Bond Future	Buy	7	0.00
2032 On 04/08/2022	Bond Future	Sell	50	0.00
2032 On 04/08/2022	Bond Future	Buy	50	0.00
2032 On 04/08/2022	Bond Future	Buy	50	0.00
2032 On 04/08/2022	Bond Future	Sell	50	0.00
2032 On 03/11/2022	Bond Future	Sell	50	0.00
2032 On 03/11/2022	Bond Future	Buy	50	0.00
2032 On 03/11/2022	Bond Future	Buy	50	0.00
2032 On 03/11/2022	Bond Future	Sell	50	0.00
2032 On 04/08/2022	Bond Future	Buy	300	0.00
2032 On 04/08/2022	Bond Future	Sell	300	0.00
2032 On 04/08/2022	Bond Future	Buy	300	0.00
2032 On 04/08/2022	Bond Future	Sell	300	0.00
2032 On 03/11/2022	Bond Future	Sell	300	0.00
2032 On 03/11/2022	Bond Future	Buy	300	0.00
2032 On 03/11/2022	Bond Future	Sell	300	0.00
2032 On 03/11/2022	Bond Future	Buy	300	0.00

**R2035 Bond Future**

R035 On 04/08/2022	Bond Future	Buy	450	0.00
R035 On 04/08/2022	Bond Future	Sell	450	0.00
R035 On 04/08/2022	Bond Future	Buy	450	0.00
R035 On 04/08/2022	Bond Future	Sell	450	0.00
R035 On 03/11/2022	Bond Future	Sell	450	0.00
R035 On 03/11/2022	Bond Future	Buy	450	0.00
R035 On 03/11/2022	Bond Future	Sell	450	0.00
R035 On 03/11/2022	Bond Future	Buy	450	0.00

**R2037 Bond Future**

2037 On 04/08/2022	Bond Future	Sell	126	0.00
2037 On 04/08/2022	Bond Future	Buy	126	0.00
2037 On 04/08/2022	Bond Future	Buy	126	0.00
2037 On 04/08/2022	Bond Future	Sell	126	0.00
2037 On 04/08/2022	Bond Future	Buy	126	0.00
2037 On 04/08/2022	Bond Future	Sell	126	0.00
2037 On 04/08/2022	Bond Future	Buy	346	0.00
2037 On 04/08/2022	Bond Future	Sell	346	0.00
2037 On 04/08/2022	Bond Future	Buy	346	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/08/2022			Sell	346	0.00
2037 On 03/11/2022			Sell	346	0.00
2037 On 03/11/2022			Buy	346	0.00
2037 On 03/11/2022			Sell	346	0.00
2037 On 03/11/2022			Buy	346	0.00
2037 On 04/08/2022			Buy	695	0.00
2037 On 04/08/2022			Sell	695	0.00
2037 On 03/11/2022			Sell	695	0.00
2037 On 03/11/2022			Buy	695	0.00
<b>R2040 Bond Future</b>					
2040 On 04/08/2022			Sell	405	0.00
2040 On 04/08/2022			Buy	405	0.00
2040 On 03/11/2022			Buy	405	0.00
2040 On 03/11/2022			Sell	405	0.00
2040 On 04/08/2022			Buy	555	0.00
2040 On 04/08/2022			Sell	555	0.00
2040 On 04/08/2022			Buy	555	0.00
2040 On 04/08/2022			Sell	555	0.00
2040 On 03/11/2022			Sell	555	0.00
2040 On 03/11/2022			Buy	555	0.00
2040 On 03/11/2022			Sell	555	0.00
2040 On 03/11/2022			Buy	555	0.00
<b>R2044 Bond Future</b>					
2044 On 03/11/2022			Buy	7	0.00
2044 On 03/11/2022			Sell	7	0.00
2044 On 03/11/2022			Buy	7	0.00
2044 On 03/11/2022			Sell	7	0.00
2044 On 04/08/2022			Buy	85	0.00
2044 On 04/08/2022			Sell	85	0.00
2044 On 03/11/2022			Sell	85	0.00
2044 On 03/11/2022			Buy	85	0.00
2044 On 04/08/2022			Buy	135	0.00
2044 On 04/08/2022			Sell	135	0.00
2044 On 03/11/2022			Sell	135	0.00
2044 On 03/11/2022			Buy	135	0.00
2044 On 04/08/2022			Buy	180	0.00
2044 On 04/08/2022			Sell	180	0.00

2044 On 03/11/2022	Bond Future	Sell	180	0.00
2044 On 03/11/2022	Bond Future	Buy	180	0.00
2044 On 04/08/2022	Bond Future	Buy	217	0.00
2044 On 04/08/2022	Bond Future	Sell	217	0.00
2044 On 03/11/2022	Bond Future	Sell	217	0.00
2044 On 03/11/2022	Bond Future	Buy	217	0.00
2044 On 03/11/2022	Bond Future	Buy	263	0.00
2044 On 03/11/2022	Bond Future	Sell	263	0.00
2044 On 03/11/2022	Bond Future	Buy	263	0.00
2044 On 03/11/2022	Bond Future	Sell	263	0.00
2044 On 04/08/2022	Bond Future	Buy	511	0.00
2044 On 04/08/2022	Bond Future	Sell	511	0.00
2044 On 03/11/2022	Bond Future	Sell	511	0.00
2044 On 03/11/2022	Bond Future	Buy	511	0.00
2044 On 04/08/2022	Bond Future	Buy	514	0.00
2044 On 04/08/2022	Bond Future	Sell	514	0.00
2044 On 03/11/2022	Bond Future	Sell	514	0.00
2044 On 03/11/2022	Bond Future	Buy	514	0.00
2044 On 04/08/2022	Bond Future	Buy	548	0.00
2044 On 04/08/2022	Bond Future	Sell	548	0.00
2044 On 03/11/2022	Bond Future	Sell	548	0.00
2044 On 03/11/2022	Bond Future	Buy	548	0.00
2044 On 04/08/2022	Bond Future	Buy	625	0.00
2044 On 04/08/2022	Bond Future	Sell	625	0.00
2044 On 04/08/2022	Bond Future	Buy	625	0.00
2044 On 04/08/2022	Bond Future	Sell	625	0.00
2044 On 03/11/2022	Bond Future	Sell	625	0.00
2044 On 03/11/2022	Bond Future	Buy	625	0.00
2044 On 03/11/2022	Bond Future	Sell	625	0.00
2044 On 03/11/2022	Bond Future	Buy	625	0.00
2044 On 04/08/2022	Bond Future	Buy	1,550	0.00
2044 On 04/08/2022	Bond Future	Sell	1,550	0.00
2044 On 03/11/2022	Bond Future	Sell	1,550	0.00
2044 On 03/11/2022	Bond Future	Buy	1,550	0.00
2044 On 04/08/2022	Bond Future	Buy	3,192	0.00
2044 On 04/08/2022	Bond Future	Sell	3,192	0.00
2044 On 04/08/2022	Bond Future	Sell	3,192	0.00
2044 On 04/08/2022	Bond Future	Buy	3,192	0.00
2044 On 03/11/2022	Bond Future	Buy	3,192	0.00
2044 On 03/11/2022	Bond Future	Sell	3,192	0.00
2044 On 03/11/2022	Bond Future	Sell	3,192	0.00
2044 On 03/11/2022	Bond Future	Buy	3,192	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
<b>R2048 Bond Future</b>						
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	4	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	4	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	4	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	4	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	19	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	19	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	19	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	19	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	45	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	45	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	45	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	45	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	203	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	203	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	203	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	203	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	253	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	253	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	253	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	253	0.00
R248 On 04/08/2022	Bond Future			Buy	326	0.00
R248 On 04/08/2022	Bond Future			Sell	326	0.00
R248 On 03/11/2022	Bond Future			Sell	326	0.00
R248 On 03/11/2022	Bond Future			Buy	326	0.00
R248 On 04/08/2022	Bond Future			Buy	400	0.00
R248 On 04/08/2022	Bond Future			Sell	400	0.00
R248 On 04/08/2022	Bond Future			Buy	400	0.00
R248 On 04/08/2022	Bond Future			Sell	400	0.00
R248 On 03/11/2022	Bond Future			Sell	400	0.00
R248 On 03/11/2022	Bond Future			Buy	400	0.00
R248 On 03/11/2022	Bond Future			Sell	400	0.00
R248 On 03/11/2022	Bond Future			Buy	400	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	1,076	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Buy	1,076	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	1,076	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	1,076	0.00
R248 On 04/08/2022	Bond Future	11.30	Call	Sell	1,600	0.00



R248 On 04/08/2022	Bond Future	11.30	Call	Buy	1,600	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Sell	1,600	0.00
R248 On 04/08/2022	Bond Future	10.90	Call	Buy	1,600	0.00

**R209 Bond Future**

R209 On 04/08/2022	Bond Future			Buy	133	0.00
R209 On 04/08/2022	Bond Future			Sell	133	0.00
R209 On 03/11/2022	Bond Future			Sell	133	0.00
R209 On 03/11/2022	Bond Future			Buy	133	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 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 03/11/2022	Bond Future			Sell	150	0.00
R209 On 03/11/2022	Bond Future			Buy	150	0.00

**R213 Bond Future**

R213 On 04/08/2022	Bond Future			Sell	8	0.00
R213 On 04/08/2022	Bond Future			Buy	8	0.00
R213 On 04/08/2022	Bond Future			Buy	8	0.00
R213 On 04/08/2022	Bond Future			Sell	8	0.00
R213 On 04/08/2022	Bond Future			Sell	26	0.00
R213 On 04/08/2022	Bond Future			Buy	26	0.00
R213 On 03/11/2022	Bond Future			Buy	26	0.00
R213 On 03/11/2022	Bond Future			Sell	26	0.00
R213 On 04/08/2022	Bond Future			Buy	240	0.00
R213 On 04/08/2022	Bond Future			Sell	240	0.00
R213 On 04/08/2022	Bond Future			Buy	240	0.00
R213 On 04/08/2022	Bond Future			Sell	240	0.00
R213 On 03/11/2022	Bond Future			Sell	240	0.00
R213 On 03/11/2022	Bond Future			Buy	240	0.00
R213 On 03/11/2022	Bond Future			Sell	240	0.00
R213 On 03/11/2022	Bond Future			Buy	240	0.00

**R214 Bond Future**

R214 On 04/08/2022	Bond Future			Buy	114	0.00
R214 On 04/08/2022	Bond Future			Sell	114	0.00
R214 On 03/11/2022	Bond Future			Sell	114	0.00
R214 On 03/11/2022	Bond Future			Buy	114	0.00
R214 On 03/11/2022	Bond Future			Buy	119	0.00
R214 On 03/11/2022	Bond Future			Sell	119	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 03/11/2022	Bond Future		Sell	119	0.00
R214 On 03/11/2022	Bond Future		Buy	119	0.00
R214 On 04/08/2022	Bond Future		Buy	260	0.00
R214 On 04/08/2022	Bond Future		Sell	260	0.00
R214 On 04/08/2022	Bond Future		Buy	260	0.00
R214 On 04/08/2022	Bond Future		Sell	260	0.00
R214 On 03/11/2022	Bond Future		Sell	260	0.00
R214 On 03/11/2022	Bond Future		Buy	260	0.00
R214 On 03/11/2022	Bond Future		Sell	260	0.00
R214 On 03/11/2022	Bond Future		Buy	260	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>64,450</b>	<b>0.00</b>