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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/06/2022

TO DATE : 09/06/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	7	0.00
2029 On 04/08/2022	Bond Future		Sell	7	0.00
2029 On 04/08/2022	Bond Future		Buy	11	0.00
2029 On 04/08/2022	Bond Future		Sell	11	0.00
2029 On 04/08/2022	Bond Future		Buy	16	0.00
2029 On 04/08/2022	Bond Future		Sell	16	0.00
2029 On 04/08/2022	Bond Future		Buy	22	0.00
2029 On 04/08/2022	Bond Future		Sell	22	0.00
2029 On 04/08/2022	Bond Future		Buy	30	0.00
2029 On 04/08/2022	Bond Future		Sell	30	0.00
2029 On 04/08/2022	Bond Future		Buy	102	0.00

2029 On 04/08/2022	Bond Future	Sell	102	0.00
2029 On 04/08/2022	Bond Future	Buy	103	0.00
2029 On 04/08/2022	Bond Future	Sell	103	0.00
2029 On 04/08/2022	Bond Future	Buy	235	0.00
2029 On 04/08/2022	Bond Future	Sell	235	0.00
2029 On 04/08/2022	Bond Future	Buy	420	0.00
2029 On 04/08/2022	Bond Future	Sell	420	0.00
2029 On 04/08/2022	Bond Future	Buy	422	0.00
2029 On 04/08/2022	Bond Future	Sell	422	0.00
2029 On 04/08/2022	Bond Future	Buy	1,369	0.00
2029 On 04/08/2022	Bond Future	Sell	1,369	0.00

I2033 Bond Future

2033 On 04/08/2022	Bond Future	Sell	1	0.00
2033 On 04/08/2022	Bond Future	Buy	1	0.00
2033 On 04/08/2022	Bond Future	Sell	7	0.00
2033 On 04/08/2022	Bond Future	Buy	7	0.00
2033 On 04/08/2022	Bond Future	Sell	11	0.00
2033 On 04/08/2022	Bond Future	Buy	11	0.00
2033 On 04/08/2022	Bond Future	Sell	16	0.00
2033 On 04/08/2022	Bond Future	Buy	16	0.00
2033 On 04/08/2022	Bond Future	Sell	23	0.00
2033 On 04/08/2022	Bond Future	Buy	23	0.00
2033 On 04/08/2022	Bond Future	Sell	31	0.00
2033 On 04/08/2022	Bond Future	Buy	31	0.00
2033 On 04/08/2022	Bond Future	Sell	106	0.00
2033 On 04/08/2022	Bond Future	Buy	106	0.00
2033 On 04/08/2022	Bond Future	Sell	107	0.00
2033 On 04/08/2022	Bond Future	Buy	107	0.00
2033 On 04/08/2022	Bond Future	Sell	245	0.00
2033 On 04/08/2022	Bond Future	Buy	245	0.00
2033 On 04/08/2022	Bond Future	Sell	438	0.00
2033 On 04/08/2022	Bond Future	Buy	438	0.00
2033 On 04/08/2022	Bond Future	Sell	441	0.00
2033 On 04/08/2022	Bond Future	Buy	441	0.00
2033 On 04/08/2022	Bond Future	Sell	1,426	0.00
2033 On 04/08/2022	Bond Future	Buy	1,426	0.00

R186 Bond Future

R186 On 04/08/2022	Bond Future	Sell	10	0.00
R186 On 04/08/2022	Bond Future	Buy	10	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Sell	9	0.00
2030 On 04/08/2022	Bond Future	Buy	9	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/08/2022	Bond Future			Sell	33	0.00
2030 On 04/08/2022	Bond Future			Buy	33	0.00
2030 On 04/08/2022	Bond Future			Sell	62	0.00
2030 On 04/08/2022	Bond Future			Buy	62	0.00
2030 On 04/08/2022	Bond Future			Sell	65	0.00
2030 On 04/08/2022	Bond Future			Buy	65	0.00
2030 On 04/08/2022	Bond Future			Sell	613	0.00
2030 On 04/08/2022	Bond Future			Buy	613	0.00
2030 On 04/08/2022	Bond Future			Sell	1,544	0.00
2030 On 04/08/2022	Bond Future			Buy	1,544	0.00
2030 On 04/08/2022	Bond Future			Buy	2,293	0.00
2030 On 04/08/2022	Bond Future			Sell	2,293	0.00
R2032 Bond Future						
2032 On 03/11/2022	Bond Future			Buy	5	0.00
2032 On 03/11/2022	Bond Future			Sell	5	0.00
2032 On 03/11/2022	Bond Future			Sell	5	0.00
2032 On 03/11/2022	Bond Future			Buy	5	0.00
R2035 Bond Future						
R035 On 04/08/2022	Bond Future			Buy	41	0.00
R035 On 04/08/2022	Bond Future			Sell	41	0.00
R035 On 04/08/2022	Bond Future			Sell	226	0.00
R035 On 04/08/2022	Bond Future			Buy	226	0.00
R035 On 04/08/2022	Bond Future			Buy	267	0.00
R035 On 04/08/2022	Bond Future			Sell	267	0.00
R2048 Bond Future						
R248 On 04/08/2022	Bond Future			Buy	1	0.00
R248 On 04/08/2022	Bond Future			Sell	1	0.00
R248 On 04/08/2022	Bond Future	10.30	Call	Buy	3	0.00
R248 On 04/08/2022	Bond Future	10.30	Call	Sell	3	0.00
R248 On 04/08/2022	Bond Future	11.00	Call	Sell	3	0.00
R248 On 04/08/2022	Bond Future	11.00	Call	Buy	3	0.00
R248 On 04/08/2022	Bond Future			Sell	4	0.00
R248 On 04/08/2022	Bond Future			Buy	4	0.00
R248 On 04/08/2022	Bond Future			Buy	4	0.00
R248 On 04/08/2022	Bond Future			Sell	4	0.00
R248 On 04/08/2022	Bond Future			Buy	10	0.00
R248 On 04/08/2022	Bond Future			Sell	10	0.00

R248 On 04/08/2022	Bond Future		Buy	12	0.00
R248 On 04/08/2022	Bond Future		Sell	12	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	30	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	30	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	30	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	30	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	36	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	36	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	36	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	36	0.00
R248 On 04/08/2022	Bond Future		Buy	52	0.00
R248 On 04/08/2022	Bond Future		Sell	52	0.00
R248 On 04/08/2022	Bond Future		Buy	64	0.00
R248 On 04/08/2022	Bond Future		Sell	64	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	153	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	153	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	153	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	153	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	188	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	188	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	188	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	188	0.00
R248 On 04/08/2022	Bond Future		Buy	269	0.00
R248 On 04/08/2022	Bond Future		Sell	269	0.00
R248 On 04/08/2022	Bond Future		Buy	408	0.00
R248 On 04/08/2022	Bond Future		Sell	408	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	790	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	790	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	790	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	790	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Sell	1,200	0.00
R248 On 04/08/2022	Bond Future	10.30	Call Buy	1,200	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Buy	1,200	0.00
R248 On 04/08/2022	Bond Future	11.00	Call Sell	1,200	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future		Sell	38	0.00
R214 On 04/08/2022	Bond Future		Buy	38	0.00
R214 On 04/08/2022	Bond Future		Sell	38	0.00
R214 On 04/08/2022	Bond Future		Buy	38	0.00

Grand Total for Daily Detailed Turnover: 16,463 0.00