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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/10/2021

TO DATE : 15/10/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 04/11/2021	Bond Future		Buy	21	0.00
2025 On 04/11/2021	Bond Future		Sell	21	0.00
2025 On 03/02/2022	Bond Future		Sell	21	0.00
2025 On 03/02/2022	Bond Future		Buy	21	0.00
2025 On 04/11/2021	Bond Future		Buy	36	0.00
2025 On 04/11/2021	Bond Future		Sell	36	0.00
2025 On 03/02/2022	Bond Future		Sell	36	0.00
2025 On 03/02/2022	Bond Future		Buy	36	0.00
2025 On 04/11/2021	Bond Future		Buy	124	0.00
2025 On 04/11/2021	Bond Future		Sell	124	0.00
2025 On 03/02/2022	Bond Future		Sell	124	0.00
2025 On 03/02/2022	Bond Future		Buy	124	0.00
2025 On 03/02/2022	Bond Future		Sell	2,600	0.00

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2025 On 03/02/2022	Bond Future	Buy	2,600	0.00
2025 On 04/11/2021	Bond Future	Buy	2,603	0.00
2025 On 04/11/2021	Bond Future	Sell	2,603	0.00
2025 On 03/02/2022	Bond Future	Buy	2,781	0.00
2025 On 03/02/2022	Bond Future	Sell	2,781	0.00
2025 On 04/11/2021	Bond Future	Buy	2,784	0.00
2025 On 04/11/2021	Bond Future	Sell	2,784	0.00

I2029 Bond Future

2029 On 03/02/2022	Bond Future	Buy	161	0.00
2029 On 03/02/2022	Bond Future	Sell	161	0.00
2029 On 04/11/2021	Bond Future	Sell	163	0.00
2029 On 04/11/2021	Bond Future	Buy	163	0.00

I2033 Bond Future

2033 On 03/02/2022	Bond Future	Buy	312	0.00
2033 On 03/02/2022	Bond Future	Sell	312	0.00
2033 On 03/02/2022	Bond Future	Sell	312	0.00
2033 On 03/02/2022	Bond Future	Buy	312	0.00
2033 On 04/11/2021	Bond Future	Sell	316	0.00
2033 On 04/11/2021	Bond Future	Buy	316	0.00
2033 On 04/11/2021	Bond Future	Buy	316	0.00
2033 On 04/11/2021	Bond Future	Sell	316	0.00

I2038 Bond Future

2038 On 04/11/2021	Bond Future	Buy	10	0.00
2038 On 04/11/2021	Bond Future	Sell	10	0.00
2038 On 03/02/2022	Bond Future	Sell	10	0.00
2038 On 03/02/2022	Bond Future	Buy	10	0.00
2038 On 04/11/2021	Bond Future	Buy	228	0.00
2038 On 04/11/2021	Bond Future	Sell	228	0.00
2038 On 03/02/2022	Bond Future	Sell	229	0.00
2038 On 03/02/2022	Bond Future	Buy	229	0.00
2038 On 04/11/2021	Bond Future	Buy	1,267	0.00
2038 On 04/11/2021	Bond Future	Sell	1,267	0.00
2038 On 03/02/2022	Bond Future	Sell	1,271	0.00
2038 On 03/02/2022	Bond Future	Buy	1,271	0.00
2038 On 04/11/2021	Bond Future	Sell	1,505	0.00
2038 On 04/11/2021	Bond Future	Buy	1,505	0.00
2038 On 03/02/2022	Bond Future	Buy	1,510	0.00
2038 On 03/02/2022	Bond Future	Sell	1,510	0.00

I2046 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 03/02/2022			Buy	412	0.00
2046 On 03/02/2022			Sell	412	0.00
2046 On 04/11/2021			Buy	417	0.00
2046 On 04/11/2021			Sell	417	0.00
2046 On 04/11/2021			Buy	417	0.00
2046 On 04/11/2021			Sell	417	0.00
I2050 Bond Future					
2050 On 04/11/2021			Buy	31	0.00
2050 On 04/11/2021			Sell	31	0.00
2050 On 03/02/2022			Sell	31	0.00
2050 On 03/02/2022			Buy	31	0.00
2050 On 04/11/2021			Buy	40	0.00
2050 On 04/11/2021			Sell	40	0.00
2050 On 03/02/2022			Sell	40	0.00
2050 On 03/02/2022			Buy	40	0.00
2050 On 04/11/2021			Buy	466	0.00
2050 On 04/11/2021			Sell	466	0.00
2050 On 03/02/2022			Sell	469	0.00
2050 On 03/02/2022			Buy	469	0.00
2050 On 04/11/2021			Buy	561	0.00
2050 On 04/11/2021			Sell	561	0.00
2050 On 03/02/2022			Sell	564	0.00
2050 On 03/02/2022			Buy	564	0.00
2050 On 04/11/2021			Buy	1,098	0.00
2050 On 04/11/2021			Sell	1,098	0.00
2050 On 03/02/2022			Buy	1,104	0.00
2050 On 03/02/2022			Sell	1,104	0.00
Jibar Tradeable Future					
JBAF On 15/06/2022			Buy	100	0.00
JBAF On 15/06/2022			Sell	100	0.00
JBAF On 15/06/2022			Sell	100	0.00
JBAF On 15/06/2022			Buy	100	0.00
JBAF On 15/06/2022			Buy	100	0.00
JBAF On 15/06/2022			Sell	100	0.00
JBAF On 15/06/2022			Sell	100	0.00
JBAF On 15/06/2022			Buy	100	0.00
JBAF On 15/06/2022			Sell	200	0.00

JBAF On 15/06/2022	Jibar Tradeable Future	Buy	200	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	200	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	200	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Sell	400	0.00
JBAF On 15/06/2022	Jibar Tradeable Future	Buy	400	0.00

New Inflation Linked Index

IGOV On 04/11/2021	Index Future	Sell	8	0.00
IGOV On 04/11/2021	Index Future	Buy	8	0.00
IGOV On 04/11/2021	Index Future	Sell	16	0.00
IGOV On 04/11/2021	Index Future	Buy	16	0.00
IGOV On 05/05/2022	Index Future	Sell	16	0.00
IGOV On 05/05/2022	Index Future	Buy	16	0.00
IGOV On 04/11/2021	Index Future	Sell	104	0.00
IGOV On 04/11/2021	Index Future	Buy	104	0.00
IGOV On 03/02/2022	Index Future	Sell	104	0.00
IGOV On 03/02/2022	Index Future	Buy	104	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future	Sell	6	0.00
R186 On 03/02/2022	Bond Future	Buy	6	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future	Buy	2	0.00
R202 On 04/11/2021	Bond Future	Sell	2	0.00
R202 On 03/02/2022	Bond Future	Sell	2	0.00
R202 On 03/02/2022	Bond Future	Buy	2	0.00
R202 On 04/11/2021	Bond Future	Buy	13	0.00
R202 On 04/11/2021	Bond Future	Sell	13	0.00
R202 On 03/02/2022	Bond Future	Buy	13	0.00
R202 On 03/02/2022	Bond Future	Sell	13	0.00
R202 On 04/11/2021	Bond Future	Buy	53	0.00
R202 On 04/11/2021	Bond Future	Sell	53	0.00
R202 On 03/02/2022	Bond Future	Sell	53	0.00
R202 On 03/02/2022	Bond Future	Buy	53	0.00
R202 On 04/11/2021	Bond Future	Sell	66	0.00
R202 On 04/11/2021	Bond Future	Buy	66	0.00
R202 On 03/02/2022	Bond Future	Sell	66	0.00
R202 On 03/02/2022	Bond Future	Buy	66	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Buy	3	0.00
2030 On 04/11/2021	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Sell	82	0.00
2030 On 03/02/2022			Buy	82	0.00
2030 On 03/02/2022			Sell	99	0.00
2030 On 03/02/2022			Buy	99	0.00
2030 On 03/02/2022			Sell	181	0.00
2030 On 03/02/2022			Buy	181	0.00
2030 On 03/02/2022			Sell	1,710	0.00
2030 On 03/02/2022			Buy	1,710	0.00
R2032 Bond Future					
2032 On 03/02/2022			Buy	6	0.00
2032 On 03/02/2022			Sell	6	0.00
2032 On 03/02/2022			Sell	9	0.00
2032 On 03/02/2022			Buy	9	0.00
2032 On 03/02/2022			Sell	275	0.00
2032 On 03/02/2022			Buy	275	0.00
2032 On 03/02/2022			Sell	327	0.00
2032 On 03/02/2022			Buy	327	0.00
2032 On 03/02/2022			Sell	611	0.00
2032 On 03/02/2022			Buy	611	0.00
2032 On 03/02/2022			Sell	1,797	0.00
2032 On 03/02/2022			Buy	1,797	0.00
R2035 Bond Future					
R035 On 03/02/2022			Buy	6	0.00
R035 On 03/02/2022			Sell	6	0.00
R2037 Bond Future					
2037 On 04/11/2021			Sell	397	0.00
2037 On 04/11/2021			Buy	397	0.00
R209 Bond Future					
R209 On 04/11/2021			Buy	2	0.00
R209 On 04/11/2021			Sell	2	0.00
R209 On 04/11/2021			Buy	9	0.00
R209 On 04/11/2021			Sell	9	0.00
R209 On 04/11/2021			Buy	11	0.00
R209 On 04/11/2021			Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	75	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	75	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	75	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	75	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	150	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	150	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	150	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	150	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	150	0.00
R209 On 04/11/2021	Bond Future			Buy	195	0.00
R209 On 04/11/2021	Bond Future			Sell	195	0.00
R209 On 05/05/2022	Bond Future			Sell	370	0.00
R209 On 05/05/2022	Bond Future			Buy	370	0.00
R209 On 04/11/2021	Bond Future			Sell	388	0.00
R209 On 04/11/2021	Bond Future			Buy	388	0.00
R209 On 05/05/2022	Bond Future			Sell	450	0.00
R209 On 05/05/2022	Bond Future			Buy	450	0.00
R209 On 04/11/2021	Bond Future			Buy	660	0.00
R209 On 04/11/2021	Bond Future			Sell	660	0.00
R209 On 04/11/2021	Bond Future			Buy	825	0.00
R209 On 04/11/2021	Bond Future			Sell	825	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	900	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	900	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	900	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	900	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	900	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	900	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	900	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	900	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	900	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	900	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	900	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	900	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,000	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	1,000	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	1,000	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	1,000	0.00

R209 On 05/05/2022	Bond Future	12.00	Put	Sell	1,000	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	1,000	0.00
R209 On 05/05/2022	Bond Future			Sell	1,100	0.00
R209 On 05/05/2022	Bond Future			Buy	1,100	0.00
R209 On 05/05/2022	Bond Future			Sell	1,100	0.00
R209 On 05/05/2022	Bond Future			Buy	1,100	0.00
R209 On 04/11/2021	Bond Future			Buy	1,925	0.00
R209 On 04/11/2021	Bond Future			Sell	1,925	0.00
R209 On 04/11/2021	Bond Future			Buy	1,925	0.00
R209 On 04/11/2021	Bond Future			Sell	1,925	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	9.50	Call	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	10.25	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 04/11/2021	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	10.75	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 05/05/2022	Bond Future	12.00	Put	Buy	2,500	0.00

R210 Bond Future

R210 On 03/02/2022	Bond Future			Buy	51	0.00
R210 On 03/02/2022	Bond Future			Sell	51	0.00
R210 On 04/11/2021	Bond Future			Sell	52	0.00
R210 On 04/11/2021	Bond Future			Buy	52	0.00

R213 Bond Future

R213 On 03/02/2022	Bond Future			Sell	1,901	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 03/02/2022	Bond Future		Buy	1,901	0.00
R213 On 04/11/2021	Bond Future		Buy	6,000	0.00
R213 On 04/11/2021	Bond Future		Sell	6,000	0.00
R213 On 04/11/2021	Bond Future		Buy	6,000	0.00
R213 On 04/11/2021	Bond Future		Sell	6,000	0.00
R213 On 03/02/2022	Bond Future		Buy	6,000	0.00
R213 On 03/02/2022	Bond Future		Sell	6,000	0.00
R213 On 03/02/2022	Bond Future		Sell	6,000	0.00
R213 On 03/02/2022	Bond Future		Buy	6,000	0.00
Grand Total for Daily Detailed Turnover:				112,626	0.00