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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/03/2022

TO DATE : 09/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2025 Bond Future				
2025 On 05/05/2022			Sell	51
2025 On 05/05/2022			Buy	51
I2029 Bond Future				
2029 On 05/05/2022			Sell	53
2029 On 05/05/2022			Buy	53
I2033 Bond Future				
2033 On 05/05/2022			Sell	47
2033 On 05/05/2022			Buy	47
R186 Bond Future				
R186 On 05/05/2022			Sell	100

R186 On 05/05/2022	Bond Future	Buy	100	0.00
R186 On 05/05/2022	Bond Future	Buy	150	0.00
R186 On 05/05/2022	Bond Future	Sell	150	0.00
R186 On 05/05/2022	Bond Future	Sell	150	0.00
R186 On 05/05/2022	Bond Future	Buy	150	0.00
R186 On 05/05/2022	Bond Future	Sell	150	0.00
R186 On 05/05/2022	Bond Future	Buy	150	0.00
R186 On 05/05/2022	Bond Future	Sell	500	0.00
R186 On 05/05/2022	Bond Future	Buy	500	0.00
R186 On 05/05/2022	Bond Future	Sell	500	0.00
R186 On 05/05/2022	Bond Future	Buy	500	0.00
R186 On 05/05/2022	Bond Future	Sell	500	0.00
R186 On 05/05/2022	Bond Future	Buy	500	0.00
R186 On 05/05/2022	Bond Future	Buy	500	0.00
R186 On 05/05/2022	Bond Future	Sell	500	0.00

R197 Bond Future

R197 On 05/05/2022	Bond Future	Sell	24	0.00
R197 On 05/05/2022	Bond Future	Buy	24	0.00

R202 Bond Future

R202 On 05/05/2022	Bond Future	Sell	23	0.00
R202 On 05/05/2022	Bond Future	Buy	23	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Sell	50	0.00
R035 On 05/05/2022	Bond Future	Buy	50	0.00
R035 On 05/05/2022	Bond Future	Buy	50	0.00
R035 On 05/05/2022	Bond Future	Sell	50	0.00

R2044 Bond Future

2044 On 04/08/2022	Bond Future	Sell	1	0.00
2044 On 04/08/2022	Bond Future	Buy	1	0.00
2044 On 04/08/2022	Bond Future	Sell	4	0.00
2044 On 04/08/2022	Bond Future	Buy	4	0.00
2044 On 05/05/2022	Bond Future	Sell	5	0.00
2044 On 05/05/2022	Bond Future	Buy	5	0.00
2044 On 05/05/2022	Bond Future	Sell	5	0.00
2044 On 05/05/2022	Bond Future	Buy	5	0.00
2044 On 04/08/2022	Bond Future	Sell	7	0.00
2044 On 04/08/2022	Bond Future	Buy	7	0.00
2044 On 04/08/2022	Bond Future	Sell	10	0.00
2044 On 04/08/2022	Bond Future	Buy	10	0.00
2044 On 05/05/2022	Bond Future	Sell	11	0.00
2044 On 05/05/2022	Bond Future	Buy	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/05/2022	Bond Future		Sell	12	0.00
2044 On 05/05/2022	Bond Future		Buy	12	0.00
2044 On 05/05/2022	Bond Future		Sell	14	0.00
2044 On 05/05/2022	Bond Future		Buy	14	0.00
2044 On 05/05/2022	Bond Future		Sell	14	0.00
2044 On 05/05/2022	Bond Future		Buy	14	0.00
2044 On 04/08/2022	Bond Future		Sell	14	0.00
2044 On 04/08/2022	Bond Future		Buy	14	0.00
2044 On 04/08/2022	Bond Future		Sell	19	0.00
2044 On 04/08/2022	Bond Future		Buy	19	0.00
2044 On 05/05/2022	Bond Future		Sell	23	0.00
2044 On 05/05/2022	Bond Future		Buy	23	0.00
2044 On 05/05/2022	Bond Future		Sell	28	0.00
2044 On 05/05/2022	Bond Future		Buy	28	0.00
2044 On 05/05/2022	Bond Future		Sell	39	0.00
2044 On 05/05/2022	Bond Future		Buy	39	0.00
2044 On 05/05/2022	Bond Future		Sell	52	0.00
2044 On 05/05/2022	Bond Future		Buy	52	0.00
2044 On 05/05/2022	Bond Future		Sell	65	0.00
2044 On 05/05/2022	Bond Future		Buy	65	0.00
2044 On 04/08/2022	Bond Future		Sell	66	0.00
2044 On 04/08/2022	Bond Future		Buy	66	0.00
2044 On 04/08/2022	Bond Future		Sell	66	0.00
2044 On 04/08/2022	Bond Future		Buy	66	0.00
2044 On 05/05/2022	Bond Future		Sell	74	0.00
2044 On 05/05/2022	Bond Future		Buy	74	0.00
2044 On 05/05/2022	Bond Future		Sell	139	0.00
2044 On 05/05/2022	Bond Future		Buy	139	0.00
2044 On 04/08/2022	Bond Future		Sell	153	0.00
2044 On 04/08/2022	Bond Future		Buy	153	0.00
2044 On 05/05/2022	Bond Future		Sell	222	0.00
2044 On 05/05/2022	Bond Future		Buy	222	0.00
2044 On 05/05/2022	Bond Future		Buy	242	0.00
2044 On 05/05/2022	Bond Future		Sell	242	0.00
2044 On 04/08/2022	Bond Future		Sell	264	0.00
2044 On 04/08/2022	Bond Future		Buy	264	0.00
2044 On 04/08/2022	Bond Future		Sell	274	0.00
2044 On 04/08/2022	Bond Future		Buy	274	0.00
2044 On 05/05/2022	Bond Future		Sell	350	0.00
2044 On 05/05/2022	Bond Future		Buy	350	0.00
2044 On 05/05/2022	Bond Future		Sell	434	0.00

2044 On 05/05/2022	Bond Future		Buy	434	0.00
2044 On 05/05/2022	Bond Future		Buy	574	0.00
2044 On 05/05/2022	Bond Future		Sell	574	0.00
2044 On 05/05/2022	Bond Future		Sell	574	0.00
2044 On 05/05/2022	Bond Future		Buy	574	0.00
2044 On 04/08/2022	Bond Future		Sell	878	0.00
2044 On 04/08/2022	Bond Future		Buy	878	0.00
2044 On 05/05/2022	Bond Future		Sell	1,358	0.00
2044 On 05/05/2022	Bond Future		Buy	1,358	0.00
2044 On 05/05/2022	Bond Future		Sell	1,836	0.00
2044 On 05/05/2022	Bond Future		Buy	1,836	0.00
2044 On 05/05/2022	Bond Future		Sell	4,339	0.00
2044 On 05/05/2022	Bond Future		Buy	4,339	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future		Sell	100	0.00
R248 On 05/05/2022	Bond Future		Buy	100	0.00
R248 On 05/05/2022	Bond Future		Buy	100	0.00
R248 On 05/05/2022	Bond Future		Sell	100	0.00

R210 Bond Future

R210 On 05/05/2022	Bond Future		Sell	28	0.00
R210 On 05/05/2022	Bond Future		Buy	28	0.00

R213 Bond Future

R213 On 02/02/2023	Bond Future	10.43	Call	Sell	14	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	14	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	14	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	14	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	23	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	23	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	23	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	23	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	42	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	42	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	42	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	42	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	71	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	71	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	71	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	71	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	72	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	72	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	72	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	72	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	77	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	77	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	77	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	77	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	98	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	98	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	98	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	98	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	258	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	258	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	258	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	258	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	280	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	280	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	280	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	280	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	935	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	935	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Sell	935	0.00
R213 On 02/02/2023	Bond Future	10.43	Call	Buy	935	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	935	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	935	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Sell	935	0.00
R213 On 02/02/2023	Bond Future	12.20	Put	Buy	935	0.00
Grand Total for Daily Detailed Turnover:					20,852	0.00