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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/06/2022

TO DATE : 03/06/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 04/05/2023 Bond Future	9.03	Call	Buy	2	0.00
2030 On 04/05/2023 Bond Future	9.03	Call	Sell	2	0.00
2030 On 04/05/2023 Bond Future	9.03	Call	Buy	2	0.00
2030 On 04/05/2023 Bond Future	9.03	Call	Sell	2	0.00
2030 On 04/05/2023 Bond Future	9.78	Call	Sell	2	0.00
2030 On 04/05/2023 Bond Future	9.78	Call	Buy	2	0.00
2030 On 04/05/2023 Bond Future	9.78	Call	Sell	2	0.00
2030 On 04/05/2023 Bond Future	9.78	Call	Buy	2	0.00
2030 On 04/05/2023 Bond Future	11.62	Put	Buy	2	0.00
2030 On 04/05/2023 Bond Future	11.62	Put	Sell	2	0.00
2030 On 04/05/2023 Bond Future	11.62	Put	Buy	2	0.00
2030 On 04/05/2023 Bond Future	11.62	Put	Sell	2	0.00
2030 On 04/05/2023 Bond Future	9.03	Call	Buy	4	0.00

2030 On 04/05/2023	Bond Future	9.03	Call	Sell	4	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	4	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	4	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	4	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	4	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	5	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	5	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	5	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	5	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	5	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	5	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	10	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	10	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	10	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	10	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	10	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	10	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	12	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	12	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	12	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	12	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	12	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	12	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	20	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	20	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	20	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	20	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	20	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	20	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	21	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	21	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	21	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	21	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	21	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	21	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	21	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	21	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	21	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	21	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	21	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	21	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	30	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	30	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	30	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	30	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	30	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	43	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	43	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	43	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	43	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	43	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	43	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	59	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	59	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	59	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	59	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	59	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	59	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	142	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	142	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	142	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	142	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	142	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	142	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Buy	400	0.00
2030 On 04/05/2023	Bond Future	9.03	Call	Sell	400	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Buy	400	0.00
2030 On 04/05/2023	Bond Future	9.78	Call	Sell	400	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Buy	400	0.00
2030 On 04/05/2023	Bond Future	11.62	Put	Sell	400	0.00
2030 On 04/08/2022	Bond Future			Buy	959	0.00
2030 On 04/08/2022	Bond Future			Sell	959	0.00
2030 On 04/08/2022	Bond Future			Sell	959	0.00
2030 On 04/08/2022	Bond Future			Buy	959	0.00
R2035 Bond Future						
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	2	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	2	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	2	0.00

R035 On 04/05/2023	Bond Future	9.85	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	2	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	2	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	2	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	2	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	2	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	4	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	4	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	4	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	4	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	4	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	4	0.00
R035 On 04/08/2022	Bond Future			Buy	5	0.00
R035 On 04/08/2022	Bond Future			Sell	5	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	5	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	5	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	5	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	5	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	5	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	5	0.00
R035 On 04/08/2022	Bond Future			Buy	7	0.00
R035 On 04/08/2022	Bond Future			Sell	7	0.00
R035 On 04/08/2022	Bond Future			Buy	9	0.00
R035 On 04/08/2022	Bond Future			Sell	9	0.00
R035 On 04/08/2022	Bond Future			Buy	9	0.00
R035 On 04/08/2022	Bond Future			Sell	9	0.00
R035 On 04/08/2022	Bond Future			Buy	9	0.00
R035 On 04/08/2022	Bond Future			Sell	9	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	10	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	10	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	10	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	10	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	10	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	10	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	12	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	12	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	12	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	12	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	12	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	12	0.00
R035 On 04/08/2022	Bond Future			Buy	14	0.00
R035 On 04/08/2022	Bond Future			Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2022			Buy	20	0.00
R035 On 04/08/2022			Sell	20	0.00
R035 On 04/05/2023	10.60	Call	Sell	20	0.00
R035 On 04/05/2023	10.60	Call	Buy	20	0.00
R035 On 04/05/2023	9.85	Call	Buy	20	0.00
R035 On 04/05/2023	9.85	Call	Sell	20	0.00
R035 On 04/05/2023	12.46	Put	Buy	20	0.00
R035 On 04/05/2023	12.46	Put	Sell	20	0.00
R035 On 04/05/2023	10.60	Call	Sell	21	0.00
R035 On 04/05/2023	10.60	Call	Buy	21	0.00
R035 On 04/05/2023	10.60	Call	Sell	21	0.00
R035 On 04/05/2023	10.60	Call	Buy	21	0.00
R035 On 04/05/2023	9.85	Call	Buy	21	0.00
R035 On 04/05/2023	9.85	Call	Sell	21	0.00
R035 On 04/05/2023	9.85	Call	Buy	21	0.00
R035 On 04/05/2023	9.85	Call	Sell	21	0.00
R035 On 04/05/2023	12.46	Put	Buy	21	0.00
R035 On 04/05/2023	12.46	Put	Sell	21	0.00
R035 On 04/05/2023	12.46	Put	Buy	21	0.00
R035 On 04/05/2023	12.46	Put	Sell	21	0.00
R035 On 04/08/2022			Buy	22	0.00
R035 On 04/08/2022			Sell	22	0.00
R035 On 04/08/2022			Buy	27	0.00
R035 On 04/08/2022			Sell	27	0.00
R035 On 04/08/2022			Buy	28	0.00
R035 On 04/08/2022			Sell	28	0.00
R035 On 04/05/2023	10.60	Call	Sell	30	0.00
R035 On 04/05/2023	10.60	Call	Buy	30	0.00
R035 On 04/05/2023	9.85	Call	Buy	30	0.00
R035 On 04/05/2023	9.85	Call	Sell	30	0.00
R035 On 04/05/2023	12.46	Put	Buy	30	0.00
R035 On 04/05/2023	12.46	Put	Sell	30	0.00
R035 On 04/08/2022			Buy	34	0.00
R035 On 04/08/2022			Sell	34	0.00
R035 On 04/08/2022			Buy	42	0.00
R035 On 04/08/2022			Sell	42	0.00
R035 On 04/05/2023	10.60	Call	Sell	43	0.00
R035 On 04/05/2023	10.60	Call	Buy	43	0.00
R035 On 04/05/2023	9.85	Call	Buy	43	0.00

R035 On 04/05/2023	Bond Future	9.85	Call	Sell	43	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	43	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	43	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	59	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	59	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	59	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	59	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	59	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	59	0.00
R035 On 04/08/2022	Bond Future			Buy	62	0.00
R035 On 04/08/2022	Bond Future			Sell	62	0.00
R035 On 04/08/2022	Bond Future			Buy	103	0.00
R035 On 04/08/2022	Bond Future			Sell	103	0.00
R035 On 04/08/2022	Bond Future			Buy	109	0.00
R035 On 04/08/2022	Bond Future			Sell	109	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	142	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	142	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	142	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	142	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	142	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	142	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Sell	400	0.00
R035 On 04/05/2023	Bond Future	10.60	Call	Buy	400	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Sell	400	0.00
R035 On 04/05/2023	Bond Future	9.85	Call	Buy	400	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Sell	400	0.00
R035 On 04/05/2023	Bond Future	12.46	Put	Buy	400	0.00
R035 On 04/08/2022	Bond Future			Buy	650	0.00
R035 On 04/08/2022	Bond Future			Sell	650	0.00
R035 On 04/08/2022	Bond Future			Buy	1,240	0.00
R035 On 04/08/2022	Bond Future			Sell	1,240	0.00
R035 On 04/08/2022	Bond Future			Buy	2,390	0.00
R035 On 04/08/2022	Bond Future			Sell	2,390	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	10.17	Call	Buy	2	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	2	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	2	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	2	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	2	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	2	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	2	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	2	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	2	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	2	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	2	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	4	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	4	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	4	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	4	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	4	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	4	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	5	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	5	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	5	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	5	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	5	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	5	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	10	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	10	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	10	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	10	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	10	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	10	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	12	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	12	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	12	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	12	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	12	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	12	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	20	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	20	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	20	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	20	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	20	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	20	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	21	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	21	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	21	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	21	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	21	0.00

2040 On 04/05/2023	Bond Future	10.92	Call	Buy	21	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	21	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	21	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	21	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	21	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	21	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	21	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	30	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	30	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	30	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	30	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	30	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	30	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	43	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	43	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	43	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	43	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	43	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	43	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	59	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	59	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	59	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	59	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	59	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	59	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	142	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	142	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	142	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	142	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	142	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	142	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Buy	400	0.00
2040 On 04/05/2023	Bond Future	10.17	Call	Sell	400	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Buy	400	0.00
2040 On 04/05/2023	Bond Future	10.92	Call	Sell	400	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Buy	400	0.00
2040 On 04/05/2023	Bond Future	12.78	Put	Sell	400	0.00

Grand Total for Daily Detailed Turnover:

13,637

0.00