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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/09/2021

TO DATE : 23/09/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 04/11/2021			Sell	59	0.00
2033 On 04/11/2021			Buy	59	0.00
R186 Bond Future					
R186 On 04/11/2021			Buy	16	0.00
R186 On 04/11/2021			Sell	16	0.00
R186 On 04/11/2021			Sell	16	0.00
R186 On 04/11/2021			Buy	16	0.00
R186 On 05/05/2022	7.48	Call	Sell	20	0.00
R186 On 05/05/2022	7.48	Call	Buy	20	0.00
R186 On 05/05/2022	6.73	Call	Buy	20	0.00
R186 On 05/05/2022	6.73	Call	Sell	20	0.00
R186 On 05/05/2022	8.64	Put	Buy	20	0.00

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R186 On 05/05/2022	Bond Future	8.64	Put	Sell	20	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	23	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	23	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	23	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	23	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	23	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	23	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	42	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	42	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	42	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	42	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	42	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	42	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	53	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	53	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	53	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	53	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	53	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	53	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	61	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	61	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	61	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	61	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	61	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	61	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	113	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	113	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	113	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	113	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	113	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	113	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	208	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	208	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	208	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	208	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	208	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	208	0.00
R186 On 04/11/2021	Bond Future			Buy	236	0.00
R186 On 04/11/2021	Bond Future			Sell	236	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	245	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	245	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	245	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	245	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	245	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	245	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	305	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	305	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	305	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	305	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	305	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	305	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	941	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	941	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	941	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	941	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	941	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	941	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	1,589	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	1,589	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	1,589	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	1,589	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	1,589	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	1,589	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Buy	3,600	0.00
R186 On 05/05/2022	Bond Future	7.48	Call	Sell	3,600	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Sell	3,600	0.00
R186 On 05/05/2022	Bond Future	6.73	Call	Buy	3,600	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Sell	3,600	0.00
R186 On 05/05/2022	Bond Future	8.64	Put	Buy	3,600	0.00
R2030 Bond Future						
2030 On 03/02/2022	Bond Future			Sell	30	0.00
2030 On 03/02/2022	Bond Future			Buy	30	0.00
2030 On 03/02/2022	Bond Future			Sell	280	0.00
2030 On 03/02/2022	Bond Future			Buy	280	0.00
2030 On 03/02/2022	Bond Future			Sell	300	0.00
2030 On 03/02/2022	Bond Future			Buy	300	0.00
2030 On 03/02/2022	Bond Future			Buy	610	0.00
2030 On 03/02/2022	Bond Future			Sell	610	0.00
2030 On 04/08/2022	Bond Future	9.05	Call	Sell	679	0.00
2030 On 04/08/2022	Bond Future	9.05	Call	Buy	679	0.00
2030 On 04/08/2022	Bond Future	8.30	Call	Buy	679	0.00

2030 On 04/08/2022	Bond Future	8.30	Call	Sell	679	0.00
2030 On 04/08/2022	Bond Future	10.95	Put	Buy	679	0.00
2030 On 04/08/2022	Bond Future	10.95	Put	Sell	679	0.00
2030 On 04/08/2022	Bond Future	9.05	Call	Buy	800	0.00
2030 On 04/08/2022	Bond Future	9.05	Call	Sell	800	0.00
2030 On 04/08/2022	Bond Future	8.30	Call	Sell	800	0.00
2030 On 04/08/2022	Bond Future	8.30	Call	Buy	800	0.00
2030 On 04/08/2022	Bond Future	10.95	Put	Sell	800	0.00
2030 On 04/08/2022	Bond Future	10.95	Put	Buy	800	0.00

R2032 Bond Future

2032 On 04/08/2022	Bond Future	9.72	Call	Sell	679	0.00
2032 On 04/08/2022	Bond Future	9.72	Call	Buy	679	0.00
2032 On 04/08/2022	Bond Future	8.97	Call	Buy	679	0.00
2032 On 04/08/2022	Bond Future	8.97	Call	Sell	679	0.00
2032 On 04/08/2022	Bond Future	11.60	Put	Buy	679	0.00
2032 On 04/08/2022	Bond Future	11.60	Put	Sell	679	0.00
2032 On 04/08/2022	Bond Future	8.97	Call	Sell	800	0.00
2032 On 04/08/2022	Bond Future	8.97	Call	Buy	800	0.00
2032 On 04/08/2022	Bond Future	9.72	Call	Buy	800	0.00
2032 On 04/08/2022	Bond Future	9.72	Call	Sell	800	0.00
2032 On 04/08/2022	Bond Future	11.60	Put	Sell	800	0.00
2032 On 04/08/2022	Bond Future	11.60	Put	Buy	800	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future			Sell	120	0.00
R035 On 04/11/2021	Bond Future			Buy	120	0.00
R035 On 04/11/2021	Bond Future			Sell	120	0.00
R035 On 04/11/2021	Bond Future			Buy	120	0.00
R035 On 04/11/2021	Bond Future			Buy	240	0.00
R035 On 04/11/2021	Bond Future			Sell	240	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future			Sell	4	0.00
2044 On 04/11/2021	Bond Future			Buy	4	0.00
2044 On 04/11/2021	Bond Future			Sell	4	0.00
2044 On 04/11/2021	Bond Future			Buy	4	0.00
2044 On 04/11/2021	Bond Future			Sell	4	0.00
2044 On 04/11/2021	Bond Future			Buy	4	0.00
2044 On 04/11/2021	Bond Future			Sell	4	0.00
2044 On 04/11/2021	Bond Future			Buy	4	0.00
2044 On 04/11/2021	Bond Future			Sell	35	0.00
2044 On 04/11/2021	Bond Future			Buy	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/11/2021			Sell	49	0.00
2044 On 04/11/2021			Buy	49	0.00
2044 On 04/11/2021			Sell	50	0.00
2044 On 04/11/2021			Buy	50	0.00
2044 On 04/11/2021			Sell	93	0.00
2044 On 04/11/2021			Buy	93	0.00
2044 On 04/11/2021			Sell	99	0.00
2044 On 04/11/2021			Buy	99	0.00
2044 On 04/11/2021			Buy	144	0.00
2044 On 04/11/2021			Sell	144	0.00
2044 On 04/11/2021			Sell	144	0.00
2044 On 04/11/2021			Buy	144	0.00
R2048 Bond Future					
R248 On 04/11/2021			Sell	26	0.00
R248 On 04/11/2021			Buy	26	0.00
R248 On 04/11/2021			Sell	33	0.00
R248 On 04/11/2021			Buy	33	0.00
R248 On 04/11/2021			Sell	47	0.00
R248 On 04/11/2021			Buy	47	0.00
R248 On 04/11/2021			Buy	106	0.00
R248 On 04/11/2021			Sell	106	0.00
R209 Bond Future					
R209 On 04/11/2021			Sell	40	0.00
R209 On 04/11/2021			Buy	40	0.00
R209 On 04/11/2021			Sell	77	0.00
R209 On 04/11/2021			Buy	77	0.00
R209 On 04/11/2021			Sell	117	0.00
R209 On 04/11/2021			Buy	117	0.00
R212 Bond Future					
R212 On 04/11/2021			Sell	20	0.00
R212 On 04/11/2021			Buy	20	0.00
R212 On 04/11/2021			Sell	20	0.00
R212 On 04/11/2021			Buy	20	0.00
Grand Total for Daily Detailed Turnover:				33,617	0.00