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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/11/2021

TO DATE : 04/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 03/02/2022	Index Future		Buy	3	0.00
ALBI On 03/02/2022	Index Future		Sell	3	0.00
ALBI On 03/02/2022	Index Future		Buy	3	0.00
ALBI On 03/02/2022	Index Future		Sell	3	0.00
<b>New Inflation Linked Index</b>					
IGOV On 03/02/2022	Index Future		Sell	5	0.00
IGOV On 03/02/2022	Index Future		Buy	5	0.00
<b>R186 Bond Future</b>					
R186 On 03/02/2022	Bond Future		Buy	27	0.00
R186 On 03/02/2022	Bond Future		Sell	27	0.00
R186 On 04/11/2021	Bond Future	7.77	Put Buy	30	0.00

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R186 On 04/11/2021	Bond Future	7.77	Put	Sell	30	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	30	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	30	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	35	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	35	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	35	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	35	0.00
R186 On 03/02/2022	Bond Future			Sell	38	0.00
R186 On 03/02/2022	Bond Future			Buy	38	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	42	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	42	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	42	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	42	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	48	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	48	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	48	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	48	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	56	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	56	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	56	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	56	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	56	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	56	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	56	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	56	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	59	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	59	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	59	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	59	0.00
R186 On 03/02/2022	Bond Future			Sell	63	0.00
R186 On 03/02/2022	Bond Future			Buy	63	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	68	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	68	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	68	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	68	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	70	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	70	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	70	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	70	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	86	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	86	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	86	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	86	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/02/2022			Sell	108	0.00
R186 On 03/02/2022			Buy	108	0.00
R186 On 04/11/2021	7.77	Put	Buy	108	0.00
R186 On 04/11/2021	7.77	Put	Sell	108	0.00
R186 On 04/11/2021	8.77	Put	Sell	108	0.00
R186 On 04/11/2021	8.77	Put	Buy	108	0.00
R186 On 03/02/2022			Sell	112	0.00
R186 On 03/02/2022			Buy	112	0.00
R186 On 04/11/2021	7.77	Put	Buy	113	0.00
R186 On 04/11/2021	7.77	Put	Sell	113	0.00
R186 On 04/11/2021	8.77	Put	Sell	113	0.00
R186 On 04/11/2021	8.77	Put	Buy	113	0.00
R186 On 04/11/2021	7.77	Put	Buy	142	0.00
R186 On 04/11/2021	7.77	Put	Sell	142	0.00
R186 On 04/11/2021	8.77	Put	Sell	142	0.00
R186 On 04/11/2021	8.77	Put	Buy	142	0.00
R186 On 04/11/2021	7.77	Put	Buy	144	0.00
R186 On 04/11/2021	7.77	Put	Sell	144	0.00
R186 On 04/11/2021	8.77	Put	Sell	144	0.00
R186 On 04/11/2021	8.77	Put	Buy	144	0.00
R186 On 04/11/2021	7.77	Put	Buy	150	0.00
R186 On 04/11/2021	7.77	Put	Sell	150	0.00
R186 On 04/11/2021	8.77	Put	Sell	150	0.00
R186 On 04/11/2021	8.77	Put	Buy	150	0.00
R186 On 04/11/2021	7.77	Put	Buy	182	0.00
R186 On 04/11/2021	7.77	Put	Sell	182	0.00
R186 On 04/11/2021	8.77	Put	Sell	182	0.00
R186 On 04/11/2021	8.77	Put	Buy	182	0.00
R186 On 04/11/2021	7.77	Put	Buy	191	0.00
R186 On 04/11/2021	7.77	Put	Sell	191	0.00
R186 On 04/11/2021	8.77	Put	Sell	191	0.00
R186 On 04/11/2021	8.77	Put	Buy	191	0.00
R186 On 04/11/2021	7.77	Put	Buy	254	0.00
R186 On 04/11/2021	7.77	Put	Sell	254	0.00
R186 On 04/11/2021	8.77	Put	Sell	254	0.00
R186 On 04/11/2021	8.77	Put	Buy	254	0.00
R186 On 04/11/2021	7.77	Put	Buy	274	0.00
R186 On 04/11/2021	7.77	Put	Sell	274	0.00
R186 On 04/11/2021	8.77	Put	Sell	274	0.00

R186 On 04/11/2021	Bond Future	8.77	Put	Buy	274	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	303	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	303	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	303	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	303	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	359	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	359	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	359	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	359	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	782	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	782	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	782	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	782	0.00
R186 On 03/02/2022	Bond Future			Sell	1,962	0.00
R186 On 03/02/2022	Bond Future			Buy	1,962	0.00
R186 On 03/02/2022	Bond Future			Sell	3,596	0.00
R186 On 03/02/2022	Bond Future			Buy	3,596	0.00
R186 On 03/02/2022	Bond Future			Sell	5,879	0.00
R186 On 03/02/2022	Bond Future			Buy	5,879	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	11,625	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	11,625	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	11,625	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	11,625	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Sell	15,177	0.00
R186 On 04/11/2021	Bond Future	7.77	Put	Buy	15,177	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Sell	15,177	0.00
R186 On 04/11/2021	Bond Future	8.77	Put	Buy	15,177	0.00

**R2030 Bond Future**

2030 On 03/02/2022	Bond Future			Sell	14	0.00
2030 On 03/02/2022	Bond Future			Buy	14	0.00
2030 On 03/02/2022	Bond Future			Buy	18	0.00
2030 On 03/02/2022	Bond Future			Sell	18	0.00
2030 On 03/02/2022	Bond Future			Sell	21	0.00
2030 On 03/02/2022	Bond Future			Buy	21	0.00
2030 On 03/02/2022	Bond Future			Sell	23	0.00
2030 On 03/02/2022	Bond Future			Buy	23	0.00
2030 On 03/02/2022	Bond Future			Sell	23	0.00
2030 On 03/02/2022	Bond Future			Buy	23	0.00
2030 On 03/02/2022	Bond Future			Sell	24	0.00
2030 On 03/02/2022	Bond Future			Buy	24	0.00
2030 On 03/02/2022	Bond Future			Buy	26	0.00
2030 On 03/02/2022	Bond Future			Sell	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Buy	28	0.00
2030 On 03/02/2022			Sell	28	0.00
2030 On 03/02/2022			Sell	29	0.00
2030 On 03/02/2022			Buy	29	0.00
2030 On 03/02/2022	9.10	Call	Buy	31	0.00
2030 On 03/02/2022	9.10	Call	Sell	31	0.00
2030 On 03/02/2022	9.90	Put	Sell	31	0.00
2030 On 03/02/2022	9.90	Put	Buy	31	0.00
2030 On 03/02/2022	9.90	Put	Sell	31	0.00
2030 On 03/02/2022	9.90	Put	Buy	31	0.00
2030 On 03/02/2022			Sell	36	0.00
2030 On 03/02/2022			Buy	36	0.00
2030 On 03/02/2022			Sell	41	0.00
2030 On 03/02/2022			Buy	41	0.00
2030 On 03/02/2022			Sell	44	0.00
2030 On 03/02/2022			Buy	44	0.00
2030 On 03/02/2022			Buy	44	0.00
2030 On 03/02/2022			Sell	44	0.00
2030 On 03/02/2022	9.10	Call	Buy	53	0.00
2030 On 03/02/2022	9.10	Call	Sell	53	0.00
2030 On 03/02/2022	9.90	Put	Sell	53	0.00
2030 On 03/02/2022	9.90	Put	Buy	53	0.00
2030 On 03/02/2022	9.90	Put	Sell	53	0.00
2030 On 03/02/2022	9.90	Put	Buy	53	0.00
2030 On 03/02/2022			Sell	57	0.00
2030 On 03/02/2022			Buy	57	0.00
2030 On 03/02/2022			Buy	61	0.00
2030 On 03/02/2022			Sell	61	0.00
2030 On 03/02/2022			Sell	62	0.00
2030 On 03/02/2022			Buy	62	0.00
2030 On 03/02/2022	9.10	Call	Buy	62	0.00
2030 On 03/02/2022	9.10	Call	Sell	62	0.00
2030 On 03/02/2022	9.90	Put	Sell	62	0.00
2030 On 03/02/2022	9.90	Put	Buy	62	0.00
2030 On 03/02/2022	9.90	Put	Sell	63	0.00
2030 On 03/02/2022	9.90	Put	Buy	63	0.00
2030 On 03/02/2022			Buy	68	0.00
2030 On 03/02/2022			Sell	68	0.00
2030 On 03/02/2022			Sell	86	0.00

2030 On 03/02/2022	Bond Future			Buy	86	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Buy	89	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Sell	89	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	89	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	89	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	89	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	89	0.00
2030 On 03/02/2022	Bond Future			Buy	100	0.00
2030 On 03/02/2022	Bond Future			Sell	100	0.00
2030 On 03/02/2022	Bond Future			Buy	104	0.00
2030 On 03/02/2022	Bond Future			Sell	104	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Buy	123	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Sell	123	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	123	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	123	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	123	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	123	0.00
2030 On 03/02/2022	Bond Future			Sell	129	0.00
2030 On 03/02/2022	Bond Future			Buy	129	0.00
2030 On 03/02/2022	Bond Future			Buy	165	0.00
2030 On 03/02/2022	Bond Future			Sell	165	0.00
2030 On 03/02/2022	Bond Future			Buy	230	0.00
2030 On 03/02/2022	Bond Future			Sell	230	0.00
2030 On 03/02/2022	Bond Future			Sell	250	0.00
2030 On 03/02/2022	Bond Future			Buy	250	0.00
2030 On 03/02/2022	Bond Future			Buy	250	0.00
2030 On 03/02/2022	Bond Future			Sell	250	0.00
2030 On 03/02/2022	Bond Future			Sell	601	0.00
2030 On 03/02/2022	Bond Future			Buy	601	0.00
2030 On 03/02/2022	Bond Future			Buy	656	0.00
2030 On 03/02/2022	Bond Future			Sell	656	0.00
2030 On 03/02/2022	Bond Future			Sell	915	0.00
2030 On 03/02/2022	Bond Future			Buy	915	0.00
2030 On 03/02/2022	Bond Future			Buy	1,067	0.00
2030 On 03/02/2022	Bond Future			Sell	1,067	0.00
2030 On 03/02/2022	Bond Future			Sell	1,074	0.00
2030 On 03/02/2022	Bond Future			Buy	1,074	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	1,306	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	1,306	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Buy	1,307	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	Sell	1,307	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Sell	1,307	0.00
2030 On 03/02/2022	Bond Future	9.90	Put	Buy	1,307	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Sell	1,636	0.00
2030 On 03/02/2022			Buy	1,636	0.00
2030 On 03/02/2022			Sell	1,840	0.00
2030 On 03/02/2022			Buy	1,840	0.00
2030 On 03/02/2022			Sell	1,900	0.00
2030 On 03/02/2022			Buy	1,900	0.00
2030 On 03/02/2022	9.10	Call	Buy	2,335	0.00
2030 On 03/02/2022	9.10	Call	Sell	2,335	0.00
2030 On 03/02/2022	9.90	Put	Sell	2,335	0.00
2030 On 03/02/2022	9.90	Put	Buy	2,335	0.00
2030 On 03/02/2022	9.90	Put	Sell	2,335	0.00
2030 On 03/02/2022	9.90	Put	Buy	2,335	0.00
2030 On 03/02/2022			Buy	2,485	0.00
2030 On 03/02/2022			Sell	2,485	0.00
2030 On 03/02/2022			Buy	2,800	0.00
2030 On 03/02/2022			Sell	2,800	0.00
2030 On 03/02/2022	9.10	Call	Sell	4,000	0.00
2030 On 03/02/2022	9.10	Call	Buy	4,000	0.00
2030 On 03/02/2022	9.90	Put	Sell	4,000	0.00
2030 On 03/02/2022	9.90	Put	Buy	4,000	0.00
2030 On 03/02/2022	9.90	Put	Sell	4,000	0.00
2030 On 03/02/2022	9.90	Put	Buy	4,000	0.00
2030 On 03/02/2022			Buy	4,048	0.00
2030 On 03/02/2022			Sell	4,048	0.00
2030 On 03/02/2022			Buy	7,200	0.00
2030 On 03/02/2022			Sell	7,200	0.00
<b>R2032 Bond Future</b>					
2032 On 03/02/2022			Sell	42	0.00
2032 On 03/02/2022			Buy	42	0.00
<b>R2035 Bond Future</b>					
R035 On 03/02/2022			Buy	2	0.00
R035 On 03/02/2022			Sell	2	0.00
R035 On 03/02/2022			Sell	2	0.00
R035 On 03/02/2022			Buy	2	0.00
R035 On 03/02/2022			Sell	2	0.00
R035 On 03/02/2022			Buy	2	0.00
R035 On 03/02/2022			Sell	39	0.00



R035 On 03/02/2022	Bond Future	Buy	39	0.00
R035 On 03/02/2022	Bond Future	Sell	71	0.00
R035 On 03/02/2022	Bond Future	Buy	71	0.00
R035 On 03/02/2022	Bond Future	Sell	110	0.00
R035 On 03/02/2022	Bond Future	Buy	110	0.00

**R2037 Bond Future**

2037 On 03/02/2022	Bond Future	Sell	7	0.00
2037 On 03/02/2022	Bond Future	Buy	7	0.00
2037 On 03/02/2022	Bond Future	Sell	47	0.00
2037 On 03/02/2022	Bond Future	Buy	47	0.00
2037 On 03/02/2022	Bond Future	Buy	54	0.00
2037 On 03/02/2022	Bond Future	Sell	54	0.00
2037 On 03/02/2022	Bond Future	Sell	54	0.00
2037 On 03/02/2022	Bond Future	Buy	54	0.00

**R2040 Bond Future**

2040 On 03/02/2022	Bond Future	Sell	2	0.00
2040 On 03/02/2022	Bond Future	Buy	2	0.00
2040 On 03/02/2022	Bond Future	Sell	16	0.00
2040 On 03/02/2022	Bond Future	Buy	16	0.00
2040 On 03/02/2022	Bond Future	Buy	18	0.00
2040 On 03/02/2022	Bond Future	Sell	18	0.00
2040 On 03/02/2022	Bond Future	Sell	18	0.00
2040 On 03/02/2022	Bond Future	Buy	18	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Sell	42	0.00
2044 On 03/02/2022	Bond Future	Buy	42	0.00
2044 On 03/02/2022	Bond Future	Sell	42	0.00
2044 On 03/02/2022	Bond Future	Buy	42	0.00

**R209 Bond Future**

R209 On 03/02/2022	Bond Future	Sell	34	0.00
R209 On 03/02/2022	Bond Future	Buy	34	0.00
R209 On 03/02/2022	Bond Future	Buy	51	0.00
R209 On 03/02/2022	Bond Future	Sell	51	0.00
R209 On 03/02/2022	Bond Future	Sell	860	0.00
R209 On 03/02/2022	Bond Future	Buy	860	0.00
R209 On 03/02/2022	Bond Future	Buy	894	0.00
R209 On 03/02/2022	Bond Future	Sell	894	0.00

**R214 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 03/02/2022	Bond Future		Sell	90	0.00
R214 On 03/02/2022	Bond Future		Buy	90	0.00
R214 On 03/02/2022	Bond Future		Sell	650	0.00
R214 On 03/02/2022	Bond Future		Buy	650	0.00
R214 On 03/02/2022	Bond Future		Sell	740	0.00
R214 On 03/02/2022	Bond Future		Buy	740	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>128,546</b>	<b>0.00</b>