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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/02/2022

TO DATE : 04/02/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 05/05/2022	Bond Future		Sell	1	0.00
R186 On 05/05/2022	Bond Future		Buy	1	0.00
R186 On 05/05/2022	Bond Future		Sell	1	0.00
R186 On 05/05/2022	Bond Future		Buy	1	0.00
R186 On 05/05/2022	Bond Future		Sell	1	0.00
R186 On 05/05/2022	Bond Future		Buy	1	0.00
R186 On 05/05/2022	Bond Future		Sell	1	0.00
R186 On 05/05/2022	Bond Future		Buy	1	0.00
R186 On 05/05/2022	Bond Future		Sell	2	0.00
R186 On 05/05/2022	Bond Future		Buy	2	0.00
R186 On 05/05/2022	Bond Future		Buy	3	0.00
R186 On 05/05/2022	Bond Future		Sell	3	0.00
R186 On 05/05/2022	Bond Future		Buy	4	0.00

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R186 On 05/05/2022	Bond Future	Sell	4	0.00
R186 On 05/05/2022	Bond Future	Sell	5	0.00
R186 On 05/05/2022	Bond Future	Buy	5	0.00
R186 On 05/05/2022	Bond Future	Sell	11	0.00
R186 On 05/05/2022	Bond Future	Buy	11	0.00
R186 On 05/05/2022	Bond Future	Sell	11	0.00
R186 On 05/05/2022	Bond Future	Buy	11	0.00
R186 On 05/05/2022	Bond Future	Sell	11	0.00
R186 On 05/05/2022	Bond Future	Buy	11	0.00
R186 On 05/05/2022	Bond Future	Sell	12	0.00
R186 On 05/05/2022	Bond Future	Buy	12	0.00
R186 On 05/05/2022	Bond Future	Sell	12	0.00
R186 On 05/05/2022	Bond Future	Buy	12	0.00
R186 On 05/05/2022	Bond Future	Sell	13	0.00
R186 On 05/05/2022	Bond Future	Buy	13	0.00
R186 On 05/05/2022	Bond Future	Sell	15	0.00
R186 On 05/05/2022	Bond Future	Buy	15	0.00
R186 On 05/05/2022	Bond Future	Sell	16	0.00
R186 On 05/05/2022	Bond Future	Buy	16	0.00
R186 On 05/05/2022	Bond Future	Sell	22	0.00
R186 On 05/05/2022	Bond Future	Buy	22	0.00
R186 On 05/05/2022	Bond Future	Sell	48	0.00
R186 On 05/05/2022	Bond Future	Buy	48	0.00
R186 On 05/05/2022	Bond Future	Buy	72	0.00
R186 On 05/05/2022	Bond Future	Sell	72	0.00
R186 On 05/05/2022	Bond Future	Sell	122	0.00
R186 On 05/05/2022	Bond Future	Buy	122	0.00
R186 On 05/05/2022	Bond Future	Buy	149	0.00
R186 On 05/05/2022	Bond Future	Sell	149	0.00
R186 On 05/05/2022	Bond Future	Sell	224	0.00
R186 On 05/05/2022	Bond Future	Buy	224	0.00
R186 On 05/05/2022	Bond Future	Buy	251	0.00
R186 On 05/05/2022	Bond Future	Sell	251	0.00
R186 On 05/05/2022	Bond Future	Buy	275	0.00
R186 On 05/05/2022	Bond Future	Sell	275	0.00
R186 On 05/05/2022	Bond Future	Sell	345	0.00
R186 On 05/05/2022	Bond Future	Buy	345	0.00
R186 On 05/05/2022	Bond Future	Sell	527	0.00
R186 On 05/05/2022	Bond Future	Buy	527	0.00
R186 On 05/05/2022	Bond Future	Buy	3,645	0.00
R186 On 05/05/2022	Bond Future	Sell	3,645	0.00
R186 On 05/05/2022	Bond Future	Buy	3,745	0.00
R186 On 05/05/2022	Bond Future	Sell	3,745	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/05/2022			Buy	8,486	0.00
R186 On 05/05/2022			Sell	8,486	0.00
R2023 Bond Future					
R023 On 05/05/2022			Sell	3	0.00
R023 On 05/05/2022			Buy	3	0.00
R023 On 05/05/2022			Sell	5	0.00
R023 On 05/05/2022			Buy	5	0.00
R023 On 05/05/2022			Buy	8	0.00
R023 On 05/05/2022			Sell	8	0.00
R023 On 05/05/2022			Sell	16	0.00
R023 On 05/05/2022			Buy	16	0.00
R023 On 05/05/2022			Sell	28	0.00
R023 On 05/05/2022			Buy	28	0.00
R023 On 05/05/2022			Sell	33	0.00
R023 On 05/05/2022			Buy	33	0.00
R023 On 05/05/2022			Buy	37	0.00
R023 On 05/05/2022			Sell	37	0.00
R023 On 05/05/2022			Sell	42	0.00
R023 On 05/05/2022			Buy	42	0.00
R023 On 05/05/2022			Sell	49	0.00
R023 On 05/05/2022			Buy	49	0.00
R023 On 05/05/2022			Sell	49	0.00
R023 On 05/05/2022			Buy	49	0.00
R023 On 05/05/2022			Sell	81	0.00
R023 On 05/05/2022			Buy	81	0.00
R023 On 05/05/2022			Sell	323	0.00
R023 On 05/05/2022			Buy	323	0.00
R023 On 05/05/2022			Sell	492	0.00
R023 On 05/05/2022			Buy	492	0.00
R023 On 05/05/2022			Buy	1,150	0.00
R023 On 05/05/2022			Sell	1,150	0.00
R2030 Bond Future					
2030 On 05/05/2022			Sell	1	0.00
2030 On 05/05/2022			Buy	1	0.00
2030 On 02/02/2023	9.20	Call	Buy	2	0.00
2030 On 02/02/2023	9.20	Call	Sell	2	0.00
2030 On 02/02/2023	9.80	Call	Sell	2	0.00

2030 On 02/02/2023	Bond Future	9.80	Call	Buy	2	0.00
2030 On 05/05/2022	Bond Future			Sell	3	0.00
2030 On 05/05/2022	Bond Future			Buy	3	0.00
2030 On 05/05/2022	Bond Future			Sell	4	0.00
2030 On 05/05/2022	Bond Future			Buy	4	0.00
2030 On 05/05/2022	Bond Future			Sell	10	0.00
2030 On 05/05/2022	Bond Future			Buy	10	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	13	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	13	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	13	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	13	0.00
2030 On 05/05/2022	Bond Future			Sell	14	0.00
2030 On 05/05/2022	Bond Future			Buy	14	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	15	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	15	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	15	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	15	0.00
2030 On 05/05/2022	Bond Future			Sell	18	0.00
2030 On 05/05/2022	Bond Future			Buy	18	0.00
2030 On 05/05/2022	Bond Future			Sell	20	0.00
2030 On 05/05/2022	Bond Future			Buy	20	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Buy	20	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Sell	20	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Buy	20	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Sell	20	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Sell	20	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Buy	20	0.00
2030 On 05/05/2022	Bond Future			Sell	27	0.00
2030 On 05/05/2022	Bond Future			Buy	27	0.00
2030 On 05/05/2022	Bond Future			Buy	33	0.00
2030 On 05/05/2022	Bond Future			Sell	33	0.00
2030 On 05/05/2022	Bond Future			Sell	37	0.00
2030 On 05/05/2022	Bond Future			Buy	37	0.00
2030 On 05/05/2022	Bond Future			Sell	50	0.00
2030 On 05/05/2022	Bond Future			Buy	50	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	66	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	66	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	66	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	66	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Buy	82	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Sell	82	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Buy	82	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Sell	82	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 02/02/2023	Bond Future	9.66	Put	Sell	82	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Buy	82	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Buy	102	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Sell	102	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Sell	102	0.00
2030 On 02/02/2023	Bond Future	8.81	Call	Buy	102	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Buy	102	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Sell	102	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Sell	102	0.00
2030 On 02/02/2023	Bond Future	9.94	Put	Buy	102	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Sell	102	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Buy	102	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Sell	102	0.00
2030 On 02/02/2023	Bond Future	9.66	Put	Buy	102	0.00
2030 On 05/05/2022	Bond Future			Sell	128	0.00
2030 On 05/05/2022	Bond Future			Buy	128	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	131	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	131	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	131	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	131	0.00
2030 On 05/05/2022	Bond Future			Sell	136	0.00
2030 On 05/05/2022	Bond Future			Buy	136	0.00
2030 On 05/05/2022	Bond Future			Sell	298	0.00
2030 On 05/05/2022	Bond Future			Buy	298	0.00
2030 On 05/05/2022	Bond Future			Sell	516	0.00
2030 On 05/05/2022	Bond Future			Buy	516	0.00
2030 On 05/05/2022	Bond Future			Sell	547	0.00
2030 On 05/05/2022	Bond Future			Buy	547	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	723	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	723	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	723	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	723	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Sell	950	0.00
2030 On 02/02/2023	Bond Future	9.20	Call	Buy	950	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Sell	950	0.00
2030 On 02/02/2023	Bond Future	9.80	Call	Buy	950	0.00
2030 On 04/08/2022	Bond Future			Buy	1,073	0.00
2030 On 04/08/2022	Bond Future			Sell	1,073	0.00
2030 On 04/08/2022	Bond Future			Sell	1,073	0.00

2030 On 04/08/2022	Bond Future	Buy	1,073	0.00
2030 On 05/05/2022	Bond Future	Sell	1,726	0.00
2030 On 05/05/2022	Bond Future	Buy	1,726	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Buy	12	0.00
R035 On 05/05/2022	Bond Future	Sell	12	0.00
R035 On 05/05/2022	Bond Future	Sell	13	0.00
R035 On 05/05/2022	Bond Future	Buy	13	0.00
R035 On 05/05/2022	Bond Future	Sell	15	0.00
R035 On 05/05/2022	Bond Future	Buy	15	0.00
R035 On 05/05/2022	Bond Future	Sell	17	0.00
R035 On 05/05/2022	Bond Future	Buy	17	0.00
R035 On 05/05/2022	Bond Future	Sell	17	0.00
R035 On 05/05/2022	Bond Future	Buy	17	0.00
R035 On 05/05/2022	Bond Future	Sell	20	0.00
R035 On 05/05/2022	Bond Future	Buy	20	0.00
R035 On 05/05/2022	Bond Future	Buy	21	0.00
R035 On 05/05/2022	Bond Future	Sell	21	0.00
R035 On 05/05/2022	Bond Future	Sell	28	0.00
R035 On 05/05/2022	Bond Future	Buy	28	0.00
R035 On 05/05/2022	Bond Future	Sell	33	0.00
R035 On 05/05/2022	Bond Future	Buy	33	0.00
R035 On 05/05/2022	Bond Future	Sell	39	0.00
R035 On 05/05/2022	Bond Future	Buy	39	0.00
R035 On 05/05/2022	Bond Future	Sell	62	0.00
R035 On 05/05/2022	Bond Future	Buy	62	0.00
R035 On 05/05/2022	Bond Future	Sell	93	0.00
R035 On 05/05/2022	Bond Future	Buy	93	0.00
R035 On 05/05/2022	Bond Future	Sell	109	0.00
R035 On 05/05/2022	Bond Future	Buy	109	0.00
R035 On 05/05/2022	Bond Future	Sell	280	0.00
R035 On 05/05/2022	Bond Future	Buy	280	0.00
R035 On 05/05/2022	Bond Future	Buy	726	0.00
R035 On 05/05/2022	Bond Future	Sell	726	0.00
R035 On 05/05/2022	Bond Future	Buy	726	0.00
R035 On 05/05/2022	Bond Future	Sell	726	0.00

R2037 Bond Future

2037 On 05/05/2022	Bond Future	Sell	14	0.00
2037 On 05/05/2022	Bond Future	Buy	14	0.00
2037 On 05/05/2022	Bond Future	Sell	16	0.00
2037 On 05/05/2022	Bond Future	Buy	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Sell	17	0.00
2037 On 05/05/2022			Buy	17	0.00
2037 On 05/05/2022			Sell	17	0.00
2037 On 05/05/2022			Buy	17	0.00
2037 On 05/05/2022			Sell	21	0.00
2037 On 05/05/2022			Buy	21	0.00
2037 On 05/05/2022			Sell	29	0.00
2037 On 05/05/2022			Buy	29	0.00
2037 On 05/05/2022			Sell	33	0.00
2037 On 05/05/2022			Buy	33	0.00
2037 On 05/05/2022			Sell	40	0.00
2037 On 05/05/2022			Buy	40	0.00
2037 On 05/05/2022			Sell	63	0.00
2037 On 05/05/2022			Buy	63	0.00
2037 On 05/05/2022			Sell	94	0.00
2037 On 05/05/2022			Buy	94	0.00
2037 On 05/05/2022			Sell	110	0.00
2037 On 05/05/2022			Buy	110	0.00
2037 On 05/05/2022			Sell	281	0.00
2037 On 05/05/2022			Buy	281	0.00
2037 On 05/05/2022			Buy	735	0.00
2037 On 05/05/2022			Sell	735	0.00
2037 On 05/05/2022			Buy	735	0.00
2037 On 05/05/2022			Sell	735	0.00
R2040 Bond Future					
2040 On 05/05/2022			Buy	108	0.00
2040 On 05/05/2022			Sell	108	0.00
2040 On 05/05/2022			Buy	108	0.00
2040 On 05/05/2022			Sell	108	0.00
2040 On 05/05/2022			Sell	116	0.00
2040 On 05/05/2022			Buy	116	0.00
2040 On 05/05/2022			Sell	116	0.00
2040 On 05/05/2022			Buy	116	0.00
R2044 Bond Future					
2044 On 05/05/2022			Buy	27	0.00
2044 On 05/05/2022			Sell	27	0.00
2044 On 05/05/2022			Buy	31	0.00

2044 On 05/05/2022	Bond Future	Sell	31	0.00
2044 On 05/05/2022	Bond Future	Buy	34	0.00
2044 On 05/05/2022	Bond Future	Sell	34	0.00
2044 On 05/05/2022	Bond Future	Buy	34	0.00
2044 On 05/05/2022	Bond Future	Sell	34	0.00
2044 On 05/05/2022	Bond Future	Buy	41	0.00
2044 On 05/05/2022	Bond Future	Sell	41	0.00
2044 On 05/05/2022	Bond Future	Buy	57	0.00
2044 On 05/05/2022	Bond Future	Sell	57	0.00
2044 On 05/05/2022	Bond Future	Buy	66	0.00
2044 On 05/05/2022	Bond Future	Sell	66	0.00
2044 On 05/05/2022	Bond Future	Buy	79	0.00
2044 On 05/05/2022	Bond Future	Sell	79	0.00
2044 On 05/05/2022	Bond Future	Buy	125	0.00
2044 On 05/05/2022	Bond Future	Sell	125	0.00
2044 On 05/05/2022	Bond Future	Buy	187	0.00
2044 On 05/05/2022	Bond Future	Sell	187	0.00
2044 On 05/05/2022	Bond Future	Buy	219	0.00
2044 On 05/05/2022	Bond Future	Sell	219	0.00
2044 On 05/05/2022	Bond Future	Buy	561	0.00
2044 On 05/05/2022	Bond Future	Sell	561	0.00
2044 On 05/05/2022	Bond Future	Sell	1,461	0.00
2044 On 05/05/2022	Bond Future	Buy	1,461	0.00
2044 On 05/05/2022	Bond Future	Sell	1,461	0.00
2044 On 05/05/2022	Bond Future	Buy	1,461	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Buy	2	0.00
R248 On 05/05/2022	Bond Future	Sell	2	0.00
R248 On 05/05/2022	Bond Future	Buy	14	0.00
R248 On 05/05/2022	Bond Future	Sell	14	0.00
R248 On 05/05/2022	Bond Future	Buy	20	0.00
R248 On 05/05/2022	Bond Future	Sell	20	0.00
R248 On 05/05/2022	Bond Future	Buy	29	0.00
R248 On 05/05/2022	Bond Future	Sell	29	0.00
R248 On 05/05/2022	Bond Future	Buy	39	0.00
R248 On 05/05/2022	Bond Future	Sell	39	0.00
R248 On 05/05/2022	Bond Future	Buy	50	0.00
R248 On 05/05/2022	Bond Future	Sell	50	0.00
R248 On 05/05/2022	Bond Future	Buy	134	0.00
R248 On 05/05/2022	Bond Future	Sell	134	0.00
R248 On 05/05/2022	Bond Future	Buy	142	0.00
R248 On 05/05/2022	Bond Future	Sell	142	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/05/2022	Bond Future		Buy	311	0.00
R248 On 05/05/2022	Bond Future		Sell	311	0.00
R248 On 05/05/2022	Bond Future		Sell	539	0.00
R248 On 05/05/2022	Bond Future		Buy	539	0.00
R248 On 05/05/2022	Bond Future		Buy	571	0.00
R248 On 05/05/2022	Bond Future		Sell	571	0.00
R248 On 04/08/2022	Bond Future		Buy	1,121	0.00
R248 On 04/08/2022	Bond Future		Sell	1,121	0.00
R248 On 04/08/2022	Bond Future		Buy	1,121	0.00
R248 On 04/08/2022	Bond Future		Sell	1,121	0.00
R248 On 05/05/2022	Bond Future		Buy	1,801	0.00
R248 On 05/05/2022	Bond Future		Sell	1,801	0.00
R209 Bond Future					
R209 On 05/05/2022	Bond Future		Buy	129	0.00
R209 On 05/05/2022	Bond Future		Sell	129	0.00
R213 Bond Future					
R213 On 05/05/2022	Bond Future		Buy	25	0.00
R213 On 05/05/2022	Bond Future		Sell	25	0.00
R213 On 05/05/2022	Bond Future		Buy	97	0.00
R213 On 05/05/2022	Bond Future		Sell	97	0.00
R213 On 05/05/2022	Bond Future		Buy	124	0.00
R213 On 05/05/2022	Bond Future		Sell	124	0.00
R213 On 05/05/2022	Bond Future		Buy	185	0.00
R213 On 05/05/2022	Bond Future		Sell	185	0.00
R213 On 05/05/2022	Bond Future		Buy	825	0.00
R213 On 05/05/2022	Bond Future		Sell	825	0.00
R213 On 05/05/2022	Bond Future		Buy	2,207	0.00
R213 On 05/05/2022	Bond Future		Sell	2,207	0.00
R213 On 05/05/2022	Bond Future		Buy	3,463	0.00
R213 On 05/05/2022	Bond Future		Sell	3,463	0.00
Grand Total for Daily Detailed Turnover:				52,974	0.00