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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/05/2022

TO DATE : 26/05/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/08/2022	Index Future		Sell	3	0.00
ALBI On 04/08/2022	Index Future		Buy	3	0.00
I2029 Bond Future					
2029 On 04/08/2022	Bond Future		Sell	60	0.00
2029 On 04/08/2022	Bond Future		Buy	60	0.00
2029 On 04/08/2022	Bond Future		Buy	60	0.00
2029 On 04/08/2022	Bond Future		Sell	60	0.00
2029 On 04/08/2022	Bond Future		Buy	60	0.00
2029 On 04/08/2022	Bond Future		Sell	60	0.00
R186 Bond Future					
R186 On 04/08/2022	Bond Future		Sell	1	0.00

R186 On 04/08/2022	Bond Future			Buy	1	0.00
R186 On 04/08/2022	Bond Future			Buy	1	0.00
R186 On 04/08/2022	Bond Future			Sell	1	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	200	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	200	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	200	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	200	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	280	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	280	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	280	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	280	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	330	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	330	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	330	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	330	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	400	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	400	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	400	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	400	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	500	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	500	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	500	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	500	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	2,600	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	2,600	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	2,600	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	2,600	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Sell	4,310	0.00
R186 On 03/11/2022	Bond Future	8.23	Call	Buy	4,310	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Sell	4,310	0.00
R186 On 03/11/2022	Bond Future	8.91	Put	Buy	4,310	0.00

R197 Bond Future

R197 On 04/08/2022	Bond Future			Sell	1	0.00
R197 On 04/08/2022	Bond Future			Buy	1	0.00
R197 On 03/11/2022	Bond Future			Sell	1	0.00
R197 On 03/11/2022	Bond Future			Buy	1	0.00

R2030 Bond Future

2030 On 04/05/2023	Bond Future	9.58	Call	Buy	150	0.00
2030 On 04/05/2023	Bond Future	9.58	Call	Sell	150	0.00
2030 On 04/05/2023	Bond Future	9.58	Call	Sell	150	0.00
2030 On 04/05/2023	Bond Future	9.58	Call	Buy	150	0.00
2030 On 04/05/2023	Bond Future	11.34	Put	Sell	150	0.00
2030 On 04/05/2023	Bond Future	11.34	Put	Buy	150	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/05/2023	Bond Future	11.34	Put	Buy	150	0.00
2030 On 04/05/2023	Bond Future	11.34	Put	Sell	150	0.00
2030 On 04/08/2022	Bond Future			Sell	1,111	0.00
2030 On 04/08/2022	Bond Future			Buy	1,111	0.00
R2044 Bond Future						
2044 On 04/08/2022	Bond Future			Buy	11	0.00
2044 On 04/08/2022	Bond Future			Sell	11	0.00
2044 On 04/08/2022	Bond Future			Buy	11	0.00
2044 On 04/08/2022	Bond Future			Sell	11	0.00
R2048 Bond Future						
R248 On 04/08/2022	Bond Future			Sell	6,000	0.00
R248 On 04/08/2022	Bond Future			Buy	6,000	0.00
R248 On 04/08/2022	Bond Future			Sell	6,000	0.00
R248 On 04/08/2022	Bond Future			Buy	6,000	0.00
R248 On 04/08/2022	Bond Future			Sell	6,000	0.00
R248 On 04/08/2022	Bond Future			Buy	6,000	0.00
R248 On 04/08/2022	Bond Future			Buy	6,000	0.00
R248 On 04/08/2022	Bond Future			Sell	6,000	0.00
Grand Total for Daily Detailed Turnover:					43,160	0.00