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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 21/02/2022

TO DATE : 21/02/2022

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**All Bond Index**

ALBI On 05/05/2022	Index Future		Sell	5	0.00
ALBI On 05/05/2022	Index Future		Buy	5	0.00

**R186 Bond Future**

R186 On 05/05/2022	Bond Future		Sell	6	0.00
R186 On 05/05/2022	Bond Future		Buy	6	0.00
R186 On 05/05/2022	Bond Future		Buy	320	0.00
R186 On 05/05/2022	Bond Future		Sell	320	0.00

**R2023 Bond Future**

R023 On 05/05/2022	Bond Future		Buy	29	0.00
R023 On 05/05/2022	Bond Future		Sell	29	0.00

**R2030 Bond Future**

2030 On 05/05/2022	Bond Future	Sell	52	0.00
2030 On 05/05/2022	Bond Future	Buy	52	0.00
2030 On 05/05/2022	Bond Future	Buy	500	0.00
2030 On 05/05/2022	Bond Future	Sell	500	0.00

**R2032 Bond Future**

2032 On 05/05/2022	Bond Future	Buy	75	0.00
2032 On 05/05/2022	Bond Future	Sell	75	0.00

**R2035 Bond Future**

R035 On 05/05/2022	Bond Future	Buy	3	0.00
R035 On 05/05/2022	Bond Future	Sell	3	0.00
R035 On 05/05/2022	Bond Future	Buy	3	0.00
R035 On 05/05/2022	Bond Future	Sell	3	0.00
R035 On 05/05/2022	Bond Future	Buy	6	0.00
R035 On 05/05/2022	Bond Future	Sell	6	0.00
R035 On 05/05/2022	Bond Future	Sell	6	0.00
R035 On 05/05/2022	Bond Future	Buy	6	0.00
R035 On 05/05/2022	Bond Future	Sell	67	0.00
R035 On 05/05/2022	Bond Future	Buy	67	0.00
R035 On 05/05/2022	Bond Future	Buy	200	0.00
R035 On 05/05/2022	Bond Future	Sell	200	0.00

**R2037 Bond Future**

2037 On 05/05/2022	Bond Future	Sell	76	0.00
2037 On 05/05/2022	Bond Future	Buy	76	0.00

**R2040 Bond Future**

2040 On 05/05/2022	Bond Future	Sell	40	0.00
2040 On 05/05/2022	Bond Future	Buy	40	0.00
2040 On 05/05/2022	Bond Future	Sell	125	0.00
2040 On 05/05/2022	Bond Future	Buy	125	0.00

**R2044 Bond Future**

2044 On 05/05/2022	Bond Future	Sell	65	0.00
2044 On 05/05/2022	Bond Future	Buy	65	0.00
2044 On 05/05/2022	Bond Future	Sell	125	0.00
2044 On 05/05/2022	Bond Future	Buy	125	0.00

**R2048 Bond Future**

R248 On 05/05/2022	Bond Future	Sell	100	0.00
R248 On 05/05/2022	Bond Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R209 Bond Future</b>					
R209 On 05/05/2022			Buy	5	0.00
R209 On 05/05/2022			Sell	5	0.00
R209 On 05/05/2022			Buy	8	0.00
R209 On 05/05/2022			Sell	8	0.00
R209 On 05/05/2022			Buy	10	0.00
R209 On 05/05/2022			Sell	10	0.00
R209 On 05/05/2022			Buy	15	0.00
R209 On 05/05/2022			Sell	15	0.00
R209 On 05/05/2022			Buy	15	0.00
R209 On 05/05/2022			Sell	15	0.00
R209 On 05/05/2022			Buy	15	0.00
R209 On 05/05/2022			Sell	15	0.00
R209 On 05/05/2022			Buy	15	0.00
R209 On 05/05/2022			Sell	15	0.00
R209 On 05/05/2022	9.50	Call	Buy	40	0.00
R209 On 05/05/2022	9.50	Call	Sell	40	0.00
R209 On 05/05/2022	9.75	Call	Sell	40	0.00
R209 On 05/05/2022	9.75	Call	Buy	40	0.00
R209 On 05/05/2022			Buy	50	0.00
R209 On 05/05/2022			Sell	50	0.00
R209 On 03/11/2022			Sell	50	0.00
R209 On 03/11/2022			Buy	50	0.00
R209 On 03/11/2022			Sell	50	0.00
R209 On 03/11/2022			Buy	50	0.00
R209 On 05/05/2022	9.50	Call	Buy	60	0.00
R209 On 05/05/2022	9.50	Call	Sell	60	0.00
R209 On 05/05/2022	9.75	Call	Sell	60	0.00
R209 On 05/05/2022	9.75	Call	Buy	60	0.00
R209 On 03/11/2022			Sell	75	0.00
R209 On 03/11/2022			Buy	75	0.00
R209 On 03/11/2022			Sell	75	0.00
R209 On 03/11/2022			Buy	75	0.00
R209 On 05/05/2022	9.50	Call	Buy	90	0.00
R209 On 05/05/2022	9.50	Call	Sell	90	0.00
R209 On 05/05/2022	9.50	Call	Buy	90	0.00
R209 On 05/05/2022	9.50	Call	Sell	90	0.00
R209 On 05/05/2022	9.50	Call	Buy	90	0.00
R209 On 05/05/2022	9.50	Call	Sell	90	0.00

R209 On 05/05/2022	Bond Future	9.50	Call	Buy	90	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	90	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	90	0.00
R209 On 03/11/2022	Bond Future			Sell	100	0.00
R209 On 03/11/2022	Bond Future			Buy	100	0.00
R209 On 03/11/2022	Bond Future			Sell	100	0.00
R209 On 03/11/2022	Bond Future			Buy	100	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	100	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	100	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	100	0.00
R209 On 05/05/2022	Bond Future			Buy	175	0.00
R209 On 05/05/2022	Bond Future			Sell	175	0.00
R209 On 05/05/2022	Bond Future			Buy	175	0.00
R209 On 05/05/2022	Bond Future			Sell	175	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	200	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	200	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	200	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	200	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Buy	325	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	325	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	325	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	325	0.00
R209 On 05/05/2022	Bond Future			Buy	475	0.00
R209 On 05/05/2022	Bond Future			Sell	475	0.00
R209 On 05/05/2022	Bond Future			Buy	475	0.00
R209 On 05/05/2022	Bond Future			Sell	475	0.00
R209 On 03/11/2022	Bond Future			Sell	475	0.00
R209 On 03/11/2022	Bond Future			Buy	475	0.00
R209 On 03/11/2022	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.50	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.50	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.50	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,000	0.00

R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	1,000	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Buy	1,065	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	1,065	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,065	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,065	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Buy	1,125	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	1,125	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	1,125	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	1,125	0.00
R209 On 03/11/2022	Bond Future			Sell	1,425	0.00
R209 On 03/11/2022	Bond Future			Buy	1,425	0.00
R209 On 03/11/2022	Bond Future			Buy	2,350	0.00
R209 On 03/11/2022	Bond Future			Sell	2,350	0.00
R209 On 03/11/2022	Bond Future			Sell	2,350	0.00
R209 On 03/11/2022	Bond Future			Buy	2,350	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Buy	2,975	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	2,975	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Buy	2,975	0.00
R209 On 05/05/2022	Bond Future	9.50	Call	Sell	2,975	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,975	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,975	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Sell	2,975	0.00
R209 On 05/05/2022	Bond Future	9.75	Call	Buy	2,975	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	3,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	3,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	3,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	3,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Sell	3,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	3,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	5,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	5,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Buy	5,000	0.00
R209 On 03/11/2022	Bond Future	9.25	Call	Sell	5,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	5,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	5,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	5,000	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	5,000	0.00
R209 On 03/11/2022	Bond Future	10.00	Put	Buy	5,000	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 03/11/2022 Bond Future	10.00	Put	Sell	5,000	0.00
R209 On 03/11/2022 Bond Future	10.00	Put	Sell	5,000	0.00
R209 On 03/11/2022 Bond Future	10.00	Put	Buy	5,000	0.00
<b>R213 Bond Future</b>					
R213 On 05/05/2022 Bond Future			Buy	22	0.00
R213 On 05/05/2022 Bond Future			Sell	22	0.00
<b>R214 Bond Future</b>					
R214 On 05/05/2022 Bond Future			Sell	47	0.00
R214 On 05/05/2022 Bond Future			Buy	47	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>85,205</b>	<b>0.00</b>