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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/03/2022

TO DATE : 01/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 05/05/2022	Bond Future		Buy	179	0.00
2033 On 05/05/2022	Bond Future		Sell	179	0.00
2033 On 05/05/2022	Bond Future		Sell	179	0.00
2033 On 05/05/2022	Bond Future		Buy	179	0.00
R186 Bond Future					
R186 On 05/05/2022	Bond Future		Sell	10	0.00
R186 On 05/05/2022	Bond Future		Buy	10	0.00
R186 On 05/05/2022	Bond Future		Sell	20	0.00
R186 On 05/05/2022	Bond Future		Buy	20	0.00
R186 On 05/05/2022	Bond Future		Sell	108	0.00
R186 On 05/05/2022	Bond Future		Buy	108	0.00
R186 On 05/05/2022	Bond Future		Sell	161	0.00

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R186 On 05/05/2022	Bond Future		Buy	161	0.00
R186 On 05/05/2022	Bond Future		Buy	269	0.00
R186 On 05/05/2022	Bond Future		Sell	269	0.00
R186 On 05/05/2022	Bond Future		Sell	1,000	0.00
R186 On 05/05/2022	Bond Future		Buy	1,000	0.00
R186 On 05/05/2022	Bond Future		Sell	1,000	0.00
R186 On 05/05/2022	Bond Future		Buy	1,000	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future		Sell	186	0.00
2030 On 05/05/2022	Bond Future		Buy	186	0.00
2030 On 05/05/2022	Bond Future		Sell	1,000	0.00
2030 On 05/05/2022	Bond Future		Buy	1,000	0.00
2030 On 05/05/2022	Bond Future		Buy	1,000	0.00
2030 On 05/05/2022	Bond Future		Sell	1,000	0.00

R2032 Bond Future

2032 On 05/05/2022	Bond Future		Sell	1,500	0.00
2032 On 05/05/2022	Bond Future		Buy	1,500	0.00
2032 On 05/05/2022	Bond Future		Sell	1,500	0.00
2032 On 05/05/2022	Bond Future		Buy	1,500	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future		Sell	900	0.00	
R035 On 05/05/2022	Bond Future		Buy	900	0.00	
R035 On 05/05/2022	Bond Future		Buy	900	0.00	
R035 On 05/05/2022	Bond Future		Sell	900	0.00	
R035 On 05/05/2022	Bond Future	10.72	Call	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	10.72	Call	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	10.72	Call	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	10.72	Call	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	10.82	Put	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	10.82	Put	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	10.82	Put	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	10.82	Put	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	12.64	Put	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	12.64	Put	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	12.64	Put	Buy	1,200	0.00
R035 On 05/05/2022	Bond Future	12.64	Put	Sell	1,200	0.00

R2037 Bond Future

2037 On 05/05/2022	Bond Future		Sell	5	0.00
2037 On 05/05/2022	Bond Future		Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Buy	5	0.00
2037 On 05/05/2022			Sell	5	0.00
2037 On 05/05/2022			Sell	5	0.00
2037 On 05/05/2022			Buy	5	0.00
2037 On 05/05/2022			Sell	290	0.00
2037 On 05/05/2022			Buy	290	0.00
2037 On 05/05/2022			Buy	290	0.00
2037 On 05/05/2022			Sell	290	0.00
R2044 Bond Future					
2044 On 05/05/2022			Sell	7	0.00
2044 On 05/05/2022			Buy	7	0.00
2044 On 05/05/2022			Sell	13	0.00
2044 On 05/05/2022			Buy	13	0.00
2044 On 05/05/2022			Sell	18	0.00
2044 On 05/05/2022			Buy	18	0.00
2044 On 05/05/2022			Sell	20	0.00
2044 On 05/05/2022			Buy	20	0.00
2044 On 05/05/2022			Sell	23	0.00
2044 On 05/05/2022			Buy	23	0.00
2044 On 05/05/2022			Sell	23	0.00
2044 On 05/05/2022			Buy	23	0.00
2044 On 05/05/2022			Sell	24	0.00
2044 On 05/05/2022			Buy	24	0.00
2044 On 05/05/2022			Sell	29	0.00
2044 On 05/05/2022			Buy	29	0.00
2044 On 05/05/2022			Sell	50	0.00
2044 On 05/05/2022			Buy	50	0.00
2044 On 05/05/2022			Sell	65	0.00
2044 On 05/05/2022			Buy	65	0.00
2044 On 05/05/2022			Sell	68	0.00
2044 On 05/05/2022			Buy	68	0.00
2044 On 05/05/2022			Sell	82	0.00
2044 On 05/05/2022			Buy	82	0.00
2044 On 05/05/2022			Sell	86	0.00
2044 On 05/05/2022			Buy	86	0.00
2044 On 05/05/2022			Sell	119	0.00
2044 On 05/05/2022			Buy	119	0.00
2044 On 05/05/2022			Sell	122	0.00

2044 On 05/05/2022	Bond Future	Buy	122	0.00
2044 On 05/05/2022	Bond Future	Sell	195	0.00
2044 On 05/05/2022	Bond Future	Buy	195	0.00
2044 On 05/05/2022	Bond Future	Sell	406	0.00
2044 On 05/05/2022	Bond Future	Buy	406	0.00
2044 On 05/05/2022	Bond Future	Sell	1,000	0.00
2044 On 05/05/2022	Bond Future	Buy	1,000	0.00
2044 On 05/05/2022	Bond Future	Sell	1,000	0.00
2044 On 05/05/2022	Bond Future	Buy	1,000	0.00
2044 On 05/05/2022	Bond Future	Buy	1,106	0.00
2044 On 05/05/2022	Bond Future	Sell	1,106	0.00
2044 On 05/05/2022	Bond Future	Buy	1,106	0.00
2044 On 05/05/2022	Bond Future	Sell	1,106	0.00

Grand Total for Daily Detailed Turnover:

23,269

0.00