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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/09/2022

TO DATE : 27/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 03/11/2022			Buy	6	0.00
2025 On 03/11/2022			Sell	6	0.00
I2050 Bond Future					
2050 On 03/11/2022			Buy	20	0.00
2050 On 03/11/2022			Sell	20	0.00
2050 On 03/11/2022			Sell	20	0.00
2050 On 03/11/2022			Buy	20	0.00
R186 Bond Future					
R186 On 02/11/2023	9.15	Call	Sell	24	0.00
R186 On 02/11/2023	9.15	Call	Buy	24	0.00
R186 On 02/11/2023	10.42	Put	Buy	24	0.00

R186 On 02/11/2023	Bond Future	10.42	Put	Sell	24	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	96	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	96	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	96	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	96	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	144	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	144	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	144	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	144	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	288	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	288	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	288	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	288	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	292	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	292	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	292	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	292	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	292	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	292	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	294	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	294	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	294	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	294	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	577	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	577	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	577	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	577	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	1,423	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	1,423	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Buy	1,423	0.00
R186 On 02/11/2023	Bond Future	9.15	Call	Sell	1,423	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	1,423	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	1,423	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Sell	1,423	0.00
R186 On 02/11/2023	Bond Future	10.42	Put	Buy	1,423	0.00

R2023 Bond Future

R023 On 03/11/2022	Bond Future			Sell	566	0.00
R023 On 03/11/2022	Bond Future			Buy	566	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2022	Bond Future		Sell	566	0.00
R023 On 03/11/2022	Bond Future		Buy	566	0.00
R2030 Bond Future					
2030 On 03/11/2022	Bond Future		Sell	23	0.00
2030 On 03/11/2022	Bond Future		Buy	23	0.00
R2032 Bond Future					
2032 On 03/11/2022	Bond Future		Sell	17	0.00
2032 On 03/11/2022	Bond Future		Buy	17	0.00
2032 On 03/11/2022	Bond Future		Sell	22	0.00
2032 On 03/11/2022	Bond Future		Buy	22	0.00
2032 On 03/11/2022	Bond Future		Sell	36	0.00
2032 On 03/11/2022	Bond Future		Buy	36	0.00
2032 On 03/11/2022	Bond Future		Sell	45	0.00
2032 On 03/11/2022	Bond Future		Buy	45	0.00
2032 On 03/11/2022	Bond Future		Sell	50	0.00
2032 On 03/11/2022	Bond Future		Buy	50	0.00
2032 On 03/11/2022	Bond Future		Sell	55	0.00
2032 On 03/11/2022	Bond Future		Buy	55	0.00
2032 On 03/11/2022	Bond Future		Sell	56	0.00
2032 On 03/11/2022	Bond Future		Buy	56	0.00
2032 On 03/11/2022	Bond Future		Sell	63	0.00
2032 On 03/11/2022	Bond Future		Buy	63	0.00
2032 On 03/11/2022	Bond Future		Sell	63	0.00
2032 On 03/11/2022	Bond Future		Buy	63	0.00
2032 On 03/11/2022	Bond Future		Sell	73	0.00
2032 On 03/11/2022	Bond Future		Buy	73	0.00
2032 On 03/11/2022	Bond Future		Buy	79	0.00
2032 On 03/11/2022	Bond Future		Sell	79	0.00
2032 On 03/11/2022	Bond Future		Sell	84	0.00
2032 On 03/11/2022	Bond Future		Buy	84	0.00
2032 On 03/11/2022	Bond Future		Sell	86	0.00
2032 On 03/11/2022	Bond Future		Buy	86	0.00
2032 On 03/11/2022	Bond Future		Sell	90	0.00
2032 On 03/11/2022	Bond Future		Buy	90	0.00
2032 On 03/11/2022	Bond Future		Sell	119	0.00
2032 On 03/11/2022	Bond Future		Buy	119	0.00
2032 On 03/11/2022	Bond Future		Sell	123	0.00
2032 On 03/11/2022	Bond Future		Buy	123	0.00

2032 On 03/11/2022	Bond Future	Sell	281	0.00
2032 On 03/11/2022	Bond Future	Buy	281	0.00
2032 On 03/11/2022	Bond Future	Sell	400	0.00
2032 On 03/11/2022	Bond Future	Buy	400	0.00
2032 On 03/11/2022	Bond Future	Sell	448	0.00
2032 On 03/11/2022	Bond Future	Buy	448	0.00
2032 On 03/11/2022	Bond Future	Sell	577	0.00
2032 On 03/11/2022	Bond Future	Buy	577	0.00
2032 On 03/11/2022	Bond Future	Buy	577	0.00
2032 On 03/11/2022	Bond Future	Sell	577	0.00
2032 On 03/11/2022	Bond Future	Sell	810	0.00
2032 On 03/11/2022	Bond Future	Buy	810	0.00
2032 On 03/11/2022	Bond Future	Sell	1,150	0.00
2032 On 03/11/2022	Bond Future	Buy	1,150	0.00
2032 On 03/11/2022	Bond Future	Sell	2,848	0.00
2032 On 03/11/2022	Bond Future	Buy	2,848	0.00
2032 On 03/11/2022	Bond Future	Sell	4,044	0.00
2032 On 03/11/2022	Bond Future	Buy	4,044	0.00
2032 On 03/11/2022	Bond Future	Buy	4,325	0.00
2032 On 03/11/2022	Bond Future	Sell	4,325	0.00
2032 On 03/11/2022	Bond Future	Buy	6,140	0.00
2032 On 03/11/2022	Bond Future	Sell	6,140	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Sell	150	0.00
R035 On 02/02/2023	Bond Future	Buy	150	0.00
R035 On 02/02/2023	Bond Future	Sell	700	0.00
R035 On 02/02/2023	Bond Future	Buy	700	0.00
R035 On 02/02/2023	Bond Future	Sell	850	0.00
R035 On 02/02/2023	Bond Future	Buy	850	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Buy	31	0.00
2037 On 03/11/2022	Bond Future	Sell	31	0.00
2037 On 03/11/2022	Bond Future	Sell	31	0.00
2037 On 03/11/2022	Bond Future	Buy	31	0.00
2037 On 03/11/2022	Bond Future	Buy	40	0.00
2037 On 03/11/2022	Bond Future	Sell	40	0.00
2037 On 03/11/2022	Bond Future	Buy	65	0.00
2037 On 03/11/2022	Bond Future	Sell	65	0.00
2037 On 03/11/2022	Bond Future	Buy	80	0.00
2037 On 03/11/2022	Bond Future	Sell	80	0.00
2037 On 03/11/2022	Bond Future	Buy	83	0.00
2037 On 03/11/2022	Bond Future	Sell	83	0.00
2037 On 03/11/2022	Bond Future	Buy	103	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2037 On 03/11/2022			Bond Future	Sell	103	0.00
2037 On 03/11/2022			Bond Future	Buy	124	0.00
2037 On 03/11/2022			Bond Future	Sell	124	0.00
2037 On 03/11/2022			Bond Future	Buy	141	0.00
2037 On 03/11/2022			Bond Future	Sell	141	0.00
2037 On 03/11/2022			Bond Future	Buy	211	0.00
2037 On 03/11/2022			Bond Future	Sell	211	0.00
2037 On 03/11/2022			Bond Future	Buy	347	0.00
2037 On 03/11/2022			Bond Future	Sell	347	0.00
2037 On 03/11/2022			Bond Future	Buy	455	0.00
2037 On 03/11/2022			Bond Future	Sell	455	0.00
2037 On 03/11/2022			Bond Future	Buy	603	0.00
2037 On 03/11/2022			Bond Future	Sell	603	0.00
2037 On 03/11/2022			Bond Future	Buy	603	0.00
2037 On 03/11/2022			Bond Future	Sell	603	0.00
2037 On 03/11/2022			Bond Future	Buy	707	0.00
2037 On 03/11/2022			Bond Future	Sell	707	0.00
2037 On 03/11/2022			Bond Future	Buy	2,045	0.00
2037 On 03/11/2022			Bond Future	Sell	2,045	0.00
2037 On 03/11/2022			Bond Future	Buy	7,204	0.00
2037 On 03/11/2022			Bond Future	Sell	7,204	0.00
2037 On 03/11/2022			Bond Future	Sell	11,002	0.00
2037 On 03/11/2022			Bond Future	Buy	11,002	0.00
R2040 Bond Future						
2040 On 03/11/2022			Bond Future	Sell	28	0.00
2040 On 03/11/2022			Bond Future	Buy	28	0.00
2040 On 03/11/2022			Bond Future	Sell	34	0.00
2040 On 03/11/2022			Bond Future	Buy	34	0.00
2040 On 03/11/2022			Bond Future	Sell	74	0.00
2040 On 03/11/2022			Bond Future	Buy	74	0.00
2040 On 03/11/2022			Bond Future	Sell	135	0.00
2040 On 03/11/2022			Bond Future	Buy	135	0.00
2040 On 03/11/2022			Bond Future	Sell	202	0.00
2040 On 03/11/2022			Bond Future	Buy	202	0.00
2040 On 03/11/2022			Bond Future	Buy	473	0.00
2040 On 03/11/2022			Bond Future	Sell	473	0.00
R2044 Bond Future						
2044 On 03/11/2022			Bond Future	Buy	2	0.00

2044 On 03/11/2022	Bond Future	Sell	2	0.00
2044 On 03/11/2022	Bond Future	Buy	8	0.00
2044 On 03/11/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Buy	8	0.00
2044 On 03/11/2022	Bond Future	Buy	8	0.00
2044 On 03/11/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Buy	53	0.00
2044 On 03/11/2022	Bond Future	Sell	53	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	3	0.00
R248 On 03/11/2022	Bond Future	Sell	3	0.00
R248 On 03/11/2022	Bond Future	Buy	6	0.00
R248 On 03/11/2022	Bond Future	Sell	6	0.00
R248 On 03/11/2022	Bond Future	Buy	6	0.00
R248 On 03/11/2022	Bond Future	Sell	6	0.00
R248 On 03/11/2022	Bond Future	Buy	774	0.00
R248 On 03/11/2022	Bond Future	Sell	774	0.00

R213 Bond Future

R213 On 03/11/2022	Bond Future	Buy	2	0.00
R213 On 03/11/2022	Bond Future	Sell	2	0.00
R213 On 03/11/2022	Bond Future	Sell	2	0.00
R213 On 03/11/2022	Bond Future	Buy	2	0.00
R213 On 03/11/2022	Bond Future	Sell	24	0.00
R213 On 03/11/2022	Bond Future	Buy	24	0.00
R213 On 03/11/2022	Bond Future	Sell	106	0.00
R213 On 03/11/2022	Bond Future	Buy	106	0.00
R213 On 03/11/2022	Bond Future	Sell	130	0.00
R213 On 03/11/2022	Bond Future	Buy	130	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future	Buy	17	0.00
R214 On 03/11/2022	Bond Future	Sell	17	0.00
R214 On 03/11/2022	Bond Future	Sell	17	0.00
R214 On 03/11/2022	Bond Future	Buy	17	0.00

Grand Total for Daily Detailed Turnover: 61,839 0.00