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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/11/2021

TO DATE : 19/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 03/02/2022	Bond Future		Buy	20	0.00
R186 On 03/02/2022	Bond Future		Sell	20	0.00
R186 On 03/02/2022	Bond Future		Sell	47	0.00
R186 On 03/02/2022	Bond Future		Buy	47	0.00
R186 On 03/02/2022	Bond Future		Sell	57	0.00
R186 On 03/02/2022	Bond Future		Buy	57	0.00
R186 On 03/02/2022	Bond Future		Sell	78	0.00
R186 On 03/02/2022	Bond Future		Buy	78	0.00
R186 On 03/02/2022	Bond Future		Buy	79	0.00
R186 On 03/02/2022	Bond Future		Sell	79	0.00
R186 On 03/02/2022	Bond Future		Buy	80	0.00
R186 On 03/02/2022	Bond Future		Sell	80	0.00
R186 On 03/02/2022	Bond Future		Buy	80	0.00

R186 On 03/02/2022	Bond Future	Sell	80	0.00
R186 On 03/02/2022	Bond Future	Buy	91	0.00
R186 On 03/02/2022	Bond Future	Sell	91	0.00
R186 On 03/02/2022	Bond Future	Sell	101	0.00
R186 On 03/02/2022	Bond Future	Buy	101	0.00
R186 On 03/02/2022	Bond Future	Buy	130	0.00
R186 On 03/02/2022	Bond Future	Sell	130	0.00
R186 On 03/02/2022	Bond Future	Sell	150	0.00
R186 On 03/02/2022	Bond Future	Buy	150	0.00
R186 On 03/02/2022	Bond Future	Sell	150	0.00
R186 On 03/02/2022	Bond Future	Buy	150	0.00
R186 On 03/02/2022	Bond Future	Buy	150	0.00
R186 On 03/02/2022	Bond Future	Sell	150	0.00
R186 On 03/02/2022	Bond Future	Buy	283	0.00
R186 On 03/02/2022	Bond Future	Sell	283	0.00
R186 On 03/02/2022	Bond Future	Buy	300	0.00
R186 On 03/02/2022	Bond Future	Sell	300	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	27	0.00
2030 On 03/02/2022	Bond Future	Sell	27	0.00
2030 On 03/02/2022	Bond Future	Buy	45	0.00
2030 On 03/02/2022	Bond Future	Sell	45	0.00
2030 On 03/02/2022	Bond Future	Sell	130	0.00
2030 On 03/02/2022	Bond Future	Buy	130	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	220	0.00
2030 On 03/02/2022	Bond Future	Buy	220	0.00
2030 On 03/02/2022	Bond Future	Buy	410	0.00
2030 On 03/02/2022	Bond Future	Sell	410	0.00
2030 On 03/02/2022	Bond Future	Buy	457	0.00
2030 On 03/02/2022	Bond Future	Sell	457	0.00
2030 On 03/02/2022	Bond Future	Sell	500	0.00
2030 On 03/02/2022	Bond Future	Buy	500	0.00
2030 On 03/02/2022	Bond Future	Sell	939	0.00
2030 On 03/02/2022	Bond Future	Buy	939	0.00

R2032 Bond Future

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/02/2022	Bond Future	9.57	Call	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.57	Call	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	9.57	Call	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.57	Call	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	10.65	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Sell	1,050	0.00
2032 On 03/02/2022	Bond Future	9.67	Put	Buy	1,050	0.00
2032 On 03/02/2022	Bond Future			Buy	1,537	0.00
2032 On 03/02/2022	Bond Future			Sell	1,537	0.00
R2035 Bond Future						
R035 On 03/02/2022	Bond Future			Sell	6	0.00
R035 On 03/02/2022	Bond Future			Buy	6	0.00
R035 On 03/02/2022	Bond Future			Sell	6	0.00
R035 On 03/02/2022	Bond Future			Buy	6	0.00
R035 On 03/02/2022	Bond Future			Sell	6	0.00
R035 On 03/02/2022	Bond Future			Buy	6	0.00
R035 On 03/02/2022	Bond Future			Sell	7	0.00
R035 On 03/02/2022	Bond Future			Buy	7	0.00
R035 On 03/02/2022	Bond Future			Buy	8	0.00
R035 On 03/02/2022	Bond Future			Sell	8	0.00
R035 On 03/02/2022	Bond Future			Sell	8	0.00
R035 On 03/02/2022	Bond Future			Buy	8	0.00
R035 On 03/02/2022	Bond Future			Sell	8	0.00
R035 On 03/02/2022	Bond Future			Buy	8	0.00
R035 On 03/02/2022	Bond Future			Sell	20	0.00
R035 On 03/02/2022	Bond Future			Buy	20	0.00
R035 On 03/02/2022	Bond Future			Sell	23	0.00
R035 On 03/02/2022	Bond Future			Buy	23	0.00
R035 On 03/02/2022	Bond Future			Sell	38	0.00
R035 On 03/02/2022	Bond Future			Buy	38	0.00
R035 On 03/02/2022	Bond Future			Sell	44	0.00
R035 On 03/02/2022	Bond Future			Buy	44	0.00
R035 On 03/02/2022	Bond Future			Sell	44	0.00
R035 On 03/02/2022	Bond Future			Buy	44	0.00

R035 On 03/02/2022	Bond Future		Sell	47	0.00	
R035 On 03/02/2022	Bond Future		Buy	47	0.00	
R035 On 03/02/2022	Bond Future		Sell	52	0.00	
R035 On 03/02/2022	Bond Future		Buy	52	0.00	
R035 On 03/02/2022	Bond Future		Buy	53	0.00	
R035 On 03/02/2022	Bond Future		Sell	53	0.00	
R035 On 03/02/2022	Bond Future		Buy	54	0.00	
R035 On 03/02/2022	Bond Future		Sell	54	0.00	
R035 On 03/02/2022	Bond Future		Sell	55	0.00	
R035 On 03/02/2022	Bond Future		Buy	55	0.00	
R035 On 03/02/2022	Bond Future		Buy	61	0.00	
R035 On 03/02/2022	Bond Future		Sell	61	0.00	
R035 On 03/02/2022	Bond Future		Buy	86	0.00	
R035 On 03/02/2022	Bond Future		Sell	86	0.00	
R035 On 03/02/2022	Bond Future		Sell	101	0.00	
R035 On 03/02/2022	Bond Future		Buy	101	0.00	
R035 On 03/02/2022	Bond Future		Sell	111	0.00	
R035 On 03/02/2022	Bond Future		Buy	111	0.00	
R035 On 03/02/2022	Bond Future		Sell	114	0.00	
R035 On 03/02/2022	Bond Future		Buy	114	0.00	
R035 On 03/02/2022	Bond Future		Sell	119	0.00	
R035 On 03/02/2022	Bond Future		Buy	119	0.00	
R035 On 03/02/2022	Bond Future		Sell	136	0.00	
R035 On 03/02/2022	Bond Future		Buy	136	0.00	
R035 On 03/02/2022	Bond Future		Sell	200	0.00	
R035 On 03/02/2022	Bond Future		Buy	200	0.00	
R035 On 03/02/2022	Bond Future		Buy	287	0.00	
R035 On 03/02/2022	Bond Future		Sell	287	0.00	
R035 On 03/02/2022	Bond Future		Sell	460	0.00	
R035 On 03/02/2022	Bond Future		Buy	460	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	10.72	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	10.82	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	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	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	Sell	1,200	0.00
R035 On 05/05/2022	Bond Future	12.64	Put	Buy	1,200	0.00
R035 On 03/02/2022	Bond Future			Sell	1,304	0.00
R035 On 03/02/2022	Bond Future			Buy	1,304	0.00
R035 On 03/02/2022	Bond Future			Sell	1,548	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022	Bond Future		Buy	1,548	0.00
R035 On 03/02/2022	Bond Future		Buy	1,686	0.00
R035 On 03/02/2022	Bond Future		Sell	1,686	0.00
R035 On 03/02/2022	Bond Future		Sell	2,000	0.00
R035 On 03/02/2022	Bond Future		Buy	2,000	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Buy	5	0.00
2037 On 03/02/2022	Bond Future		Sell	5	0.00
2037 On 03/02/2022	Bond Future		Buy	6	0.00
2037 On 03/02/2022	Bond Future		Sell	6	0.00
2037 On 03/02/2022	Bond Future		Sell	55	0.00
2037 On 03/02/2022	Bond Future		Buy	55	0.00
2037 On 03/02/2022	Bond Future		Sell	102	0.00
2037 On 03/02/2022	Bond Future		Buy	102	0.00
2037 On 03/02/2022	Bond Future		Buy	105	0.00
2037 On 03/02/2022	Bond Future		Sell	105	0.00
2037 On 03/02/2022	Bond Future		Sell	122	0.00
2037 On 03/02/2022	Bond Future		Buy	122	0.00
2037 On 03/02/2022	Bond Future		Sell	145	0.00
2037 On 03/02/2022	Bond Future		Buy	145	0.00
2037 On 03/02/2022	Bond Future		Buy	204	0.00
2037 On 03/02/2022	Bond Future		Sell	204	0.00
2037 On 03/02/2022	Bond Future		Buy	308	0.00
2037 On 03/02/2022	Bond Future		Sell	308	0.00
2037 On 03/02/2022	Bond Future		Sell	628	0.00
2037 On 03/02/2022	Bond Future		Buy	628	0.00
2037 On 03/02/2022	Bond Future		Sell	802	0.00
2037 On 03/02/2022	Bond Future		Buy	802	0.00
2037 On 03/02/2022	Bond Future		Buy	1,226	0.00
2037 On 03/02/2022	Bond Future		Sell	1,226	0.00
2037 On 03/02/2022	Bond Future		Sell	1,680	0.00
2037 On 03/02/2022	Bond Future		Buy	1,680	0.00
R2040 Bond Future					
2040 On 03/02/2022	Bond Future		Buy	7	0.00
2040 On 03/02/2022	Bond Future		Sell	7	0.00
2040 On 03/02/2022	Bond Future		Buy	55	0.00
2040 On 03/02/2022	Bond Future		Sell	55	0.00
2040 On 03/02/2022	Bond Future		Buy	62	0.00

2040 On 03/02/2022	Bond Future	Sell	62	0.00
R2044 Bond Future				
2044 On 03/02/2022	Bond Future	Sell	5	0.00
2044 On 03/02/2022	Bond Future	Buy	5	0.00
2044 On 03/02/2022	Bond Future	Sell	10	0.00
2044 On 03/02/2022	Bond Future	Buy	10	0.00
2044 On 03/02/2022	Bond Future	Sell	17	0.00
2044 On 03/02/2022	Bond Future	Buy	17	0.00
2044 On 03/02/2022	Bond Future	Sell	67	0.00
2044 On 03/02/2022	Bond Future	Buy	67	0.00
2044 On 03/02/2022	Bond Future	Buy	99	0.00
2044 On 03/02/2022	Bond Future	Sell	99	0.00
R209 Bond Future				
R209 On 03/02/2022	Bond Future	Sell	26	0.00
R209 On 03/02/2022	Bond Future	Buy	26	0.00
R209 On 03/02/2022	Bond Future	Sell	31	0.00
R209 On 03/02/2022	Bond Future	Buy	31	0.00
R209 On 03/02/2022	Bond Future	Sell	46	0.00
R209 On 03/02/2022	Bond Future	Buy	46	0.00
R209 On 03/02/2022	Bond Future	Buy	103	0.00
R209 On 03/02/2022	Bond Future	Sell	103	0.00
Grand Total for Daily Detailed Turnover:			34,769	0.00