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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/11/2021

TO DATE : 30/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 03/02/2022	Bond Future		Buy	100	0.00
2025 On 03/02/2022	Bond Future		Sell	100	0.00
I2038 Bond Future					
2038 On 03/02/2022	Bond Future		Sell	18	0.00
2038 On 03/02/2022	Bond Future		Buy	18	0.00
I2050 Bond Future					
2050 On 03/02/2022	Bond Future		Sell	8	0.00
2050 On 03/02/2022	Bond Future		Buy	8	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Buy	29	0.00

R186 On 03/02/2022	Bond Future	Sell	29	0.00
R186 On 03/02/2022	Bond Future	Sell	29	0.00
R186 On 03/02/2022	Bond Future	Buy	29	0.00
R186 On 03/02/2022	Bond Future	Sell	39	0.00
R186 On 03/02/2022	Bond Future	Buy	39	0.00
R186 On 03/02/2022	Bond Future	Sell	39	0.00
R186 On 03/02/2022	Bond Future	Buy	39	0.00
R186 On 03/02/2022	Bond Future	Sell	64	0.00
R186 On 03/02/2022	Bond Future	Buy	64	0.00
R186 On 03/02/2022	Bond Future	Sell	65	0.00
R186 On 03/02/2022	Bond Future	Buy	65	0.00
R186 On 03/02/2022	Bond Future	Sell	103	0.00
R186 On 03/02/2022	Bond Future	Buy	103	0.00
R186 On 03/02/2022	Bond Future	Sell	120	0.00
R186 On 03/02/2022	Bond Future	Buy	120	0.00
R186 On 03/02/2022	Bond Future	Sell	171	0.00
R186 On 03/02/2022	Bond Future	Buy	171	0.00
R186 On 03/02/2022	Bond Future	Sell	506	0.00
R186 On 03/02/2022	Bond Future	Buy	506	0.00
R186 On 03/02/2022	Bond Future	Sell	511	0.00
R186 On 03/02/2022	Bond Future	Buy	511	0.00
R186 On 03/02/2022	Bond Future	Sell	513	0.00
R186 On 03/02/2022	Bond Future	Buy	513	0.00
R186 On 03/02/2022	Bond Future	Sell	517	0.00
R186 On 03/02/2022	Bond Future	Buy	517	0.00
R186 On 03/02/2022	Bond Future	Sell	1,120	0.00
R186 On 03/02/2022	Bond Future	Buy	1,120	0.00
R186 On 03/02/2022	Bond Future	Buy	1,134	0.00
R186 On 03/02/2022	Bond Future	Sell	1,134	0.00
R186 On 03/02/2022	Bond Future	Sell	1,356	0.00
R186 On 03/02/2022	Bond Future	Buy	1,356	0.00
R186 On 03/02/2022	Bond Future	Sell	1,370	0.00
R186 On 03/02/2022	Bond Future	Buy	1,370	0.00
R186 On 03/02/2022	Bond Future	Sell	3,000	0.00
R186 On 03/02/2022	Bond Future	Buy	3,000	0.00

R202 Bond Future

R202 On 03/02/2022	Bond Future	Sell	15	0.00
R202 On 03/02/2022	Bond Future	Buy	15	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	4	0.00
2030 On 03/02/2022	Bond Future	Sell	4	0.00
2030 On 03/02/2022	Bond Future	Buy	7	0.00
2030 On 03/02/2022	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022			Buy	8	0.00
2030 On 03/02/2022			Sell	8	0.00
2030 On 03/02/2022			Buy	11	0.00
2030 On 03/02/2022			Sell	11	0.00
2030 On 03/02/2022			Buy	16	0.00
2030 On 03/02/2022			Sell	16	0.00
2030 On 05/05/2022			Buy	30	0.00
2030 On 05/05/2022			Sell	30	0.00
2030 On 05/05/2022			Sell	30	0.00
2030 On 05/05/2022			Buy	30	0.00
2030 On 03/02/2022	9.10	Call	Sell	31	0.00
2030 On 03/02/2022	9.10	Call	Buy	31	0.00
2030 On 03/02/2022			Buy	43	0.00
2030 On 03/02/2022			Sell	43	0.00
2030 On 03/02/2022	9.10	Call	Sell	53	0.00
2030 On 03/02/2022	9.10	Call	Buy	53	0.00
2030 On 03/02/2022	9.10	Call	Sell	62	0.00
2030 On 03/02/2022	9.10	Call	Buy	62	0.00
2030 On 03/02/2022			Buy	72	0.00
2030 On 03/02/2022			Sell	72	0.00
2030 On 03/02/2022			Buy	85	0.00
2030 On 03/02/2022			Sell	85	0.00
2030 On 03/02/2022	9.10	Call	Sell	89	0.00
2030 On 03/02/2022	9.10	Call	Buy	89	0.00
2030 On 03/02/2022			Buy	99	0.00
2030 On 03/02/2022			Sell	99	0.00
2030 On 03/02/2022	9.10	Call	Sell	123	0.00
2030 On 03/02/2022	9.10	Call	Buy	123	0.00
2030 On 03/02/2022			Buy	149	0.00
2030 On 03/02/2022			Sell	149	0.00
2030 On 03/02/2022			Buy	169	0.00
2030 On 03/02/2022			Sell	169	0.00
2030 On 03/02/2022			Buy	194	0.00
2030 On 03/02/2022			Sell	194	0.00
2030 On 03/02/2022			Buy	200	0.00
2030 On 03/02/2022			Sell	200	0.00
2030 On 03/02/2022			Buy	305	0.00
2030 On 03/02/2022			Sell	305	0.00
2030 On 03/02/2022			Buy	510	0.00
2030 On 03/02/2022			Sell	510	0.00
2030 On 03/02/2022			Sell	520	0.00

2030 On 03/02/2022	Bond Future		Buy	520	0.00
2030 On 03/02/2022	Bond Future		Buy	910	0.00
2030 On 03/02/2022	Bond Future		Sell	910	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	1,307	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	1,307	0.00
2030 On 03/02/2022	Bond Future		Buy	2,062	0.00
2030 On 03/02/2022	Bond Future		Sell	2,062	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	2,335	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	2,335	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	4,000	0.00
2030 On 03/02/2022	Bond Future	9.10	Call	4,000	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future		Sell	14	0.00
R035 On 03/02/2022	Bond Future		Buy	14	0.00
R035 On 03/02/2022	Bond Future		Sell	14	0.00
R035 On 03/02/2022	Bond Future		Buy	14	0.00
R035 On 03/02/2022	Bond Future		Sell	54	0.00
R035 On 03/02/2022	Bond Future		Buy	54	0.00
R035 On 03/02/2022	Bond Future		Sell	80	0.00
R035 On 03/02/2022	Bond Future		Buy	80	0.00
R035 On 03/02/2022	Bond Future		Sell	559	0.00
R035 On 03/02/2022	Bond Future		Buy	559	0.00
R035 On 03/02/2022	Bond Future		Sell	613	0.00
R035 On 03/02/2022	Bond Future		Buy	613	0.00
R035 On 03/02/2022	Bond Future		Buy	1,500	0.00
R035 On 03/02/2022	Bond Future		Sell	1,500	0.00
R035 On 03/02/2022	Bond Future		Buy	1,500	0.00
R035 On 03/02/2022	Bond Future		Sell	1,500	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future		Sell	2	0.00
2040 On 03/02/2022	Bond Future		Buy	2	0.00
2040 On 03/02/2022	Bond Future		Sell	4	0.00
2040 On 03/02/2022	Bond Future		Buy	4	0.00
2040 On 03/02/2022	Bond Future		Sell	8	0.00
2040 On 03/02/2022	Bond Future		Buy	8	0.00
2040 On 03/02/2022	Bond Future		Sell	10	0.00
2040 On 03/02/2022	Bond Future		Buy	10	0.00
2040 On 03/02/2022	Bond Future		Sell	15	0.00
2040 On 03/02/2022	Bond Future		Buy	15	0.00
2040 On 03/02/2022	Bond Future		Sell	20	0.00
2040 On 03/02/2022	Bond Future		Buy	20	0.00
2040 On 03/02/2022	Bond Future		Sell	45	0.00
2040 On 03/02/2022	Bond Future		Buy	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 03/02/2022			Bond Future	Sell	68	0.00
2040 On 03/02/2022			Bond Future	Buy	68	0.00
2040 On 03/02/2022			Bond Future	Sell	71	0.00
2040 On 03/02/2022			Bond Future	Buy	71	0.00
2040 On 03/02/2022			Bond Future	Sell	76	0.00
2040 On 03/02/2022			Bond Future	Buy	76	0.00
2040 On 03/02/2022			Bond Future	Sell	89	0.00
2040 On 03/02/2022			Bond Future	Buy	89	0.00
2040 On 03/02/2022			Bond Future	Sell	105	0.00
2040 On 03/02/2022			Bond Future	Buy	105	0.00
2040 On 03/02/2022			Bond Future	Sell	156	0.00
2040 On 03/02/2022			Bond Future	Buy	156	0.00
2040 On 03/02/2022			Bond Future	Sell	159	0.00
2040 On 03/02/2022			Bond Future	Buy	159	0.00
2040 On 03/02/2022			Bond Future	Sell	204	0.00
2040 On 03/02/2022			Bond Future	Buy	204	0.00
2040 On 03/02/2022			Bond Future	Sell	271	0.00
2040 On 03/02/2022			Bond Future	Buy	271	0.00
2040 On 03/02/2022			Bond Future	Sell	289	0.00
2040 On 03/02/2022			Bond Future	Buy	289	0.00
2040 On 03/02/2022			Bond Future	Sell	537	0.00
2040 On 03/02/2022			Bond Future	Buy	537	0.00
2040 On 03/02/2022			Bond Future	Sell	960	0.00
2040 On 03/02/2022			Bond Future	Buy	960	0.00
2040 On 03/02/2022			Bond Future	Sell	3,089	0.00
2040 On 03/02/2022			Bond Future	Buy	3,089	0.00
R2044 Bond Future						
2044 On 03/02/2022			Bond Future	Sell	2	0.00
2044 On 03/02/2022			Bond Future	Buy	2	0.00
2044 On 03/02/2022			Bond Future	Sell	2	0.00
2044 On 03/02/2022			Bond Future	Buy	2	0.00
2044 On 03/02/2022			Bond Future	Sell	3	0.00
2044 On 03/02/2022			Bond Future	Buy	3	0.00
2044 On 03/02/2022			Bond Future	Sell	3	0.00
2044 On 03/02/2022			Bond Future	Buy	3	0.00
2044 On 03/02/2022			Bond Future	Sell	3	0.00
2044 On 03/02/2022			Bond Future	Buy	3	0.00
2044 On 03/02/2022			Bond Future	Buy	5	0.00
2044 On 03/02/2022			Bond Future	Sell	5	0.00

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	5	0.00
2044 On 03/02/2022	Bond Future	Buy	5	0.00
2044 On 03/02/2022	Bond Future	Sell	9	0.00
2044 On 03/02/2022	Bond Future	Buy	9	0.00
2044 On 03/02/2022	Bond Future	Sell	9	0.00
2044 On 03/02/2022	Bond Future	Buy	9	0.00
2044 On 03/02/2022	Bond Future	Sell	14	0.00
2044 On 03/02/2022	Bond Future	Buy	14	0.00
2044 On 03/02/2022	Bond Future	Sell	55	0.00
2044 On 03/02/2022	Bond Future	Buy	55	0.00
2044 On 03/02/2022	Bond Future	Buy	105	0.00
2044 On 03/02/2022	Bond Future	Sell	105	0.00
2044 On 03/02/2022	Bond Future	Sell	105	0.00
2044 On 03/02/2022	Bond Future	Buy	105	0.00

Grand Total for Daily Detailed Turnover: 35,088 0.00