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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2022

TO DATE : 29/09/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Sell	3	0.00
GOVI On 03/11/2022	GOVI		Buy	3	0.00
I2046 Bond Future					
2046 On 03/11/2022	Bond Future		Buy	5	0.00
2046 On 03/11/2022	Bond Future		Sell	5	0.00
2046 On 03/11/2022	Bond Future		Sell	5	0.00
2046 On 03/11/2022	Bond Future		Buy	5	0.00
I2050 Bond Future					
2050 On 03/11/2022	Bond Future		Buy	8	0.00
2050 On 03/11/2022	Bond Future		Sell	8	0.00
2050 On 03/11/2022	Bond Future		Sell	8	0.00

2050 On 03/11/2022	Bond Future	Buy	8	0.00
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R186 Bond Future

R186 On 03/11/2022	Bond Future	Buy	2	0.00
R186 On 03/11/2022	Bond Future	Sell	2	0.00
R186 On 03/11/2022	Bond Future	Sell	4	0.00
R186 On 03/11/2022	Bond Future	Buy	4	0.00
R186 On 03/11/2022	Bond Future	Buy	6	0.00
R186 On 03/11/2022	Bond Future	Sell	6	0.00
R186 On 03/11/2022	Bond Future	Sell	7	0.00
R186 On 03/11/2022	Bond Future	Buy	7	0.00
R186 On 03/11/2022	Bond Future	Buy	8	0.00
R186 On 03/11/2022	Bond Future	Sell	8	0.00
R186 On 03/11/2022	Bond Future	Buy	15	0.00
R186 On 03/11/2022	Bond Future	Sell	15	0.00
R186 On 03/11/2022	Bond Future	Sell	17	0.00
R186 On 03/11/2022	Bond Future	Buy	17	0.00
R186 On 03/11/2022	Bond Future	Buy	30	0.00
R186 On 03/11/2022	Bond Future	Sell	30	0.00
R186 On 03/11/2022	Bond Future	Sell	64	0.00
R186 On 03/11/2022	Bond Future	Buy	64	0.00
R186 On 03/11/2022	Bond Future	Buy	83	0.00
R186 On 03/11/2022	Bond Future	Sell	83	0.00
R186 On 03/11/2022	Bond Future	Buy	216	0.00
R186 On 03/11/2022	Bond Future	Sell	216	0.00
R186 On 03/11/2022	Bond Future	Buy	316	0.00
R186 On 03/11/2022	Bond Future	Sell	316	0.00
R186 On 03/11/2022	Bond Future	Sell	568	0.00
R186 On 03/11/2022	Bond Future	Buy	568	0.00
R186 On 03/11/2022	Bond Future	Buy	1,175	0.00
R186 On 03/11/2022	Bond Future	Sell	1,175	0.00
R186 On 03/11/2022	Bond Future	Sell	1,266	0.00
R186 On 03/11/2022	Bond Future	Buy	1,266	0.00

R2023 Bond Future

R023 On 03/11/2022	Bond Future	Sell	4	0.00
R023 On 03/11/2022	Bond Future	Buy	4	0.00
R023 On 03/11/2022	Bond Future	Sell	65	0.00
R023 On 03/11/2022	Bond Future	Buy	65	0.00
R023 On 03/11/2022	Bond Future	Sell	181	0.00
R023 On 03/11/2022	Bond Future	Buy	181	0.00
R023 On 03/11/2022	Bond Future	Sell	235	0.00
R023 On 03/11/2022	Bond Future	Buy	235	0.00
R023 On 03/11/2022	Bond Future	Sell	420	0.00
R023 On 03/11/2022	Bond Future	Buy	420	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2022	Bond Future		Sell	695	0.00
R023 On 03/11/2022	Bond Future		Buy	695	0.00
R023 On 03/11/2022	Bond Future		Sell	8,930	0.00
R023 On 03/11/2022	Bond Future		Buy	8,930	0.00
R023 On 03/11/2022	Bond Future		Buy	9,690	0.00
R023 On 03/11/2022	Bond Future		Sell	9,690	0.00
R2030 Bond Future					
2030 On 03/11/2022	Bond Future		Sell	15	0.00
2030 On 03/11/2022	Bond Future		Buy	15	0.00
2030 On 03/11/2022	Bond Future		Sell	15	0.00
2030 On 03/11/2022	Bond Future		Buy	15	0.00
2030 On 03/11/2022	Bond Future		Buy	32	0.00
2030 On 03/11/2022	Bond Future		Sell	32	0.00
2030 On 03/11/2022	Bond Future		Buy	32	0.00
2030 On 03/11/2022	Bond Future		Sell	32	0.00
2030 On 03/11/2022	Bond Future		Buy	64	0.00
2030 On 03/11/2022	Bond Future		Sell	64	0.00
R2032 Bond Future					
2032 On 03/11/2022	Bond Future		Buy	24	0.00
2032 On 03/11/2022	Bond Future		Sell	24	0.00
2032 On 03/11/2022	Bond Future		Buy	49	0.00
2032 On 03/11/2022	Bond Future		Sell	49	0.00
2032 On 03/11/2022	Bond Future		Buy	412	0.00
2032 On 03/11/2022	Bond Future		Sell	412	0.00
2032 On 03/11/2022	Bond Future		Sell	412	0.00
2032 On 03/11/2022	Bond Future		Buy	412	0.00
2032 On 03/11/2022	Bond Future		Buy	535	0.00
2032 On 03/11/2022	Bond Future		Sell	535	0.00
2032 On 03/11/2022	Bond Future		Buy	562	0.00
2032 On 03/11/2022	Bond Future		Sell	562	0.00
2032 On 03/11/2022	Bond Future		Buy	1,170	0.00
2032 On 03/11/2022	Bond Future		Sell	1,170	0.00
R2035 Bond Future					
R035 On 03/11/2022	Bond Future		Buy	5	0.00
R035 On 03/11/2022	Bond Future		Sell	5	0.00
R035 On 03/11/2022	Bond Future		Buy	29	0.00
R035 On 03/11/2022	Bond Future		Sell	29	0.00

R035 On 03/11/2022	Bond Future	Buy	46	0.00
R035 On 03/11/2022	Bond Future	Sell	46	0.00
R035 On 03/11/2022	Bond Future	Buy	80	0.00
R035 On 03/11/2022	Bond Future	Sell	80	0.00
R035 On 02/02/2023	Bond Future	Buy	150	0.00
R035 On 02/02/2023	Bond Future	Sell	150	0.00
R035 On 02/02/2023	Bond Future	Sell	150	0.00
R035 On 02/02/2023	Bond Future	Buy	150	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future	Sell	3	0.00
2044 On 03/11/2022	Bond Future	Buy	3	0.00
2044 On 03/11/2022	Bond Future	Sell	3	0.00
2044 On 03/11/2022	Bond Future	Buy	3	0.00
2044 On 03/11/2022	Bond Future	Sell	9	0.00
2044 On 03/11/2022	Bond Future	Buy	9	0.00
2044 On 03/11/2022	Bond Future	Sell	12	0.00
2044 On 03/11/2022	Bond Future	Buy	12	0.00
2044 On 03/11/2022	Bond Future	Sell	21	0.00
2044 On 03/11/2022	Bond Future	Buy	21	0.00
2044 On 03/11/2022	Bond Future	Sell	102	0.00
2044 On 03/11/2022	Bond Future	Buy	102	0.00
2044 On 03/11/2022	Bond Future	Sell	150	0.00
2044 On 03/11/2022	Bond Future	Buy	150	0.00
2044 On 03/11/2022	Bond Future	Sell	150	0.00
2044 On 03/11/2022	Bond Future	Buy	150	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	2	0.00
R248 On 03/11/2022	Bond Future	Sell	2	0.00
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	3	0.00
R248 On 03/11/2022	Bond Future	Sell	3	0.00
R248 On 03/11/2022	Bond Future	Buy	12	0.00
R248 On 03/11/2022	Bond Future	Sell	12	0.00
R248 On 03/11/2022	Bond Future	Buy	12	0.00
R248 On 03/11/2022	Bond Future	Sell	12	0.00
R248 On 03/11/2022	Bond Future	Buy	15	0.00
R248 On 03/11/2022	Bond Future	Sell	15	0.00
R248 On 03/11/2022	Bond Future	Buy	17	0.00
R248 On 03/11/2022	Bond Future	Sell	17	0.00
R248 On 03/11/2022	Bond Future	Buy	24	0.00
R248 On 03/11/2022	Bond Future	Sell	24	0.00
R248 On 03/11/2022	Bond Future	Buy	64	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022			Sell	64	0.00
R248 On 03/11/2022			Sell	76	0.00
R248 On 03/11/2022			Buy	76	0.00
R248 On 03/11/2022			Buy	257	0.00
R248 On 03/11/2022			Sell	257	0.00
R248 On 03/11/2022			Buy	518	0.00
R248 On 03/11/2022			Sell	518	0.00
R248 On 03/11/2022			Sell	836	0.00
R248 On 03/11/2022			Buy	836	0.00
R209 Bond Future					
R209 On 03/11/2022			Buy	1	0.00
R209 On 03/11/2022			Sell	1	0.00
R209 On 03/11/2022	10.90	Call	Sell	164	0.00
R209 On 03/11/2022	10.90	Call	Buy	164	0.00
R209 On 03/11/2022	11.50	Call	Sell	164	0.00
R209 On 03/11/2022	11.50	Call	Buy	164	0.00
R213 Bond Future					
R213 On 03/11/2022			Sell	6	0.00
R213 On 03/11/2022			Buy	6	0.00
R213 On 03/11/2022			Buy	6	0.00
R213 On 03/11/2022			Sell	6	0.00
Grand Total for Daily Detailed Turnover:				30,438	0.00