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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/09/2022

TO DATE : 13/09/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2050 Bond Future

2050 On 03/11/2022	Bond Future		Buy	464	0.00
2050 On 03/11/2022	Bond Future		Sell	464	0.00
2050 On 03/11/2022	Bond Future		Sell	464	0.00
2050 On 03/11/2022	Bond Future		Buy	464	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future		Buy	24	0.00
R186 On 03/11/2022	Bond Future		Sell	24	0.00
R186 On 03/11/2022	Bond Future		Buy	87	0.00
R186 On 03/11/2022	Bond Future		Sell	87	0.00
R186 On 03/11/2022	Bond Future		Sell	111	0.00
R186 On 03/11/2022	Bond Future		Buy	111	0.00
R186 On 03/11/2022	Bond Future		Buy	450	0.00

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R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Buy	500	0.00
R186 On 03/11/2022	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Sell	2,300	0.00
2030 On 03/11/2022	Bond Future	Buy	2,300	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	5,000	0.00
2032 On 03/11/2022	Bond Future	Sell	5,000	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Sell	38	0.00
R035 On 03/11/2022	Bond Future	Buy	38	0.00
R035 On 03/11/2022	Bond Future	Buy	38	0.00
R035 On 03/11/2022	Bond Future	Sell	38	0.00
R035 On 03/11/2022	Bond Future	Sell	4,650	0.00
R035 On 03/11/2022	Bond Future	Buy	4,650	0.00

R2037 Bond Future

2037 On 03/11/2022	Bond Future	Sell	125	0.00
2037 On 03/11/2022	Bond Future	Buy	125	0.00
2037 On 03/11/2022	Bond Future	Buy	4,250	0.00
2037 On 03/11/2022	Bond Future	Sell	4,250	0.00

R2040 Bond Future

2040 On 03/11/2022	Bond Future	Sell	96	0.00
2040 On 03/11/2022	Bond Future	Buy	96	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future	Buy	1	0.00
2044 On 03/11/2022	Bond Future	Sell	1	0.00
2044 On 03/11/2022	Bond Future	Buy	1	0.00
2044 On 03/11/2022	Bond Future	Sell	1	0.00
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	Sell	2	0.00
2044 On 03/11/2022	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022			Sell	3	0.00
2044 On 03/11/2022			Buy	3	0.00
2044 On 03/11/2022			Sell	3	0.00
2044 On 03/11/2022			Buy	3	0.00
2044 On 03/11/2022			Sell	3	0.00
2044 On 03/11/2022			Buy	3	0.00
2044 On 03/11/2022			Buy	6	0.00
2044 On 03/11/2022			Sell	6	0.00
2044 On 03/11/2022			Buy	6	0.00
2044 On 03/11/2022			Sell	6	0.00
2044 On 03/11/2022			Sell	8	0.00
2044 On 03/11/2022			Buy	8	0.00
2044 On 03/11/2022			Buy	11	0.00
2044 On 03/11/2022			Sell	11	0.00
2044 On 03/11/2022			Sell	11	0.00
2044 On 03/11/2022			Buy	11	0.00
2044 On 03/11/2022			Buy	12	0.00
2044 On 03/11/2022			Sell	12	0.00
2044 On 03/11/2022			Buy	61	0.00
2044 On 03/11/2022			Sell	61	0.00
2044 On 03/11/2022			Sell	100	0.00
2044 On 03/11/2022			Buy	100	0.00
2044 On 03/11/2022			Buy	100	0.00
2044 On 03/11/2022			Sell	100	0.00
2044 On 03/11/2022			Sell	216	0.00
2044 On 03/11/2022			Buy	216	0.00
2044 On 03/11/2022			Sell	246	0.00
2044 On 03/11/2022			Buy	246	0.00
2044 On 03/11/2022			Buy	246	0.00
2044 On 03/11/2022			Sell	246	0.00
R2048 Bond Future					
R248 On 03/11/2022			Buy	1	0.00
R248 On 03/11/2022			Sell	1	0.00
R248 On 03/11/2022			Buy	2	0.00
R248 On 03/11/2022			Sell	2	0.00
R248 On 03/11/2022			Buy	3	0.00
R248 On 03/11/2022			Sell	3	0.00
R248 On 03/11/2022			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	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	7	0.00
R248 On 03/11/2022	Bond Future	Sell	7	0.00
R248 On 03/11/2022	Bond Future	Buy	8	0.00
R248 On 03/11/2022	Bond Future	Sell	8	0.00
R248 On 03/11/2022	Bond Future	Buy	44	0.00
R248 On 03/11/2022	Bond Future	Sell	44	0.00
R248 On 03/11/2022	Bond Future	Buy	77	0.00
R248 On 03/11/2022	Bond Future	Sell	77	0.00
R248 On 03/11/2022	Bond Future	Sell	77	0.00
R248 On 03/11/2022	Bond Future	Buy	77	0.00
R248 On 03/11/2022	Bond Future	Buy	5,590	0.00
R248 On 03/11/2022	Bond Future	Sell	5,590	0.00

R209 Bond Future

R209 On 03/11/2022	Bond Future	Sell	44	0.00
R209 On 03/11/2022	Bond Future	Buy	44	0.00

R213 Bond Future

R213 On 03/11/2022	Bond Future	Buy	1	0.00
R213 On 03/11/2022	Bond Future	Sell	1	0.00
R213 On 03/11/2022	Bond Future	Buy	1	0.00
R213 On 03/11/2022	Bond Future	Sell	1	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future	Buy	1	0.00
R214 On 03/11/2022	Bond Future	Sell	1	0.00
R214 On 03/11/2022	Bond Future	Buy	1	0.00
R214 On 03/11/2022	Bond Future	Sell	1	0.00
R214 On 03/11/2022	Bond Future	Buy	2	0.00
R214 On 03/11/2022	Bond Future	Sell	2	0.00
R214 On 03/11/2022	Bond Future	Buy	2	0.00
R214 On 03/11/2022	Bond Future	Sell	2	0.00
R214 On 03/11/2022	Bond Future	Buy	2	0.00
R214 On 03/11/2022	Bond Future	Sell	2	0.00
R214 On 03/11/2022	Bond Future	Buy	7	0.00
R214 On 03/11/2022	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 03/11/2022	Bond Future		Buy	9	0.00
R214 On 03/11/2022	Bond Future		Sell	9	0.00
R214 On 03/11/2022	Bond Future		Buy	18	0.00
R214 On 03/11/2022	Bond Future		Sell	18	0.00
R214 On 03/11/2022	Bond Future		Buy	42	0.00
R214 On 03/11/2022	Bond Future		Sell	42	0.00
R214 On 03/11/2022	Bond Future		Buy	42	0.00
R214 On 03/11/2022	Bond Future		Sell	42	0.00
Grand Total for Daily Detailed Turnover:				26,534	0.00