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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2022

TO DATE : 26/09/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 02/02/2023	Bond Future		Buy	50	0.00
2025 On 02/02/2023	Bond Future		Sell	50	0.00
2025 On 02/02/2023	Bond Future		Buy	78	0.00
2025 On 02/02/2023	Bond Future		Sell	78	0.00
2025 On 02/02/2023	Bond Future		Buy	145	0.00
2025 On 02/02/2023	Bond Future		Sell	145	0.00
2025 On 02/02/2023	Bond Future		Buy	180	0.00
2025 On 02/02/2023	Bond Future		Sell	180	0.00
2025 On 02/02/2023	Bond Future		Buy	1,465	0.00
2025 On 02/02/2023	Bond Future		Sell	1,465	0.00
2025 On 02/02/2023	Bond Future		Buy	1,918	0.00
2025 On 02/02/2023	Bond Future		Sell	1,918	0.00
2025 On 02/02/2023	Bond Future		Sell	1,918	0.00

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2025 On 02/02/2023	Bond Future	Buy	1,918	0.00
I2029 Bond Future				
2029 On 03/11/2022	Bond Future	Sell	540	0.00
2029 On 03/11/2022	Bond Future	Buy	540	0.00
I2033 Bond Future				
2033 On 03/11/2022	Bond Future	Buy	42	0.00
2033 On 03/11/2022	Bond Future	Sell	42	0.00
2033 On 03/11/2022	Bond Future	Sell	42	0.00
2033 On 03/11/2022	Bond Future	Buy	42	0.00
2033 On 03/11/2022	Bond Future	Buy	42	0.00
2033 On 03/11/2022	Bond Future	Sell	42	0.00
2033 On 03/11/2022	Bond Future	Sell	128	0.00
2033 On 03/11/2022	Bond Future	Buy	128	0.00
I2038 Bond Future				
2038 On 03/11/2022	Bond Future	Buy	114	0.00
2038 On 03/11/2022	Bond Future	Sell	114	0.00
I2046 Bond Future				
2046 On 03/11/2022	Bond Future	Sell	128	0.00
2046 On 03/11/2022	Bond Future	Buy	128	0.00
I2050 Bond Future				
2050 On 03/11/2022	Bond Future	Buy	124	0.00
2050 On 03/11/2022	Bond Future	Sell	124	0.00
R186 Bond Future				
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	Sell	500	0.00
R186 On 03/11/2022	Bond Future	Buy	500	0.00
R186 On 03/11/2022	Bond Future	Buy	500	0.00
R186 On 03/11/2022	Bond Future	Sell	500	0.00
R202 Bond Future				
R202 On 03/11/2022	Bond Future	Sell	58	0.00
R202 On 03/11/2022	Bond Future	Buy	58	0.00
R2023 Bond Future				
R023 On 03/11/2022	Bond Future	Sell	29	0.00
R023 On 03/11/2022	Bond Future	Buy	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2022			Buy	29	0.00
R023 On 03/11/2022			Sell	29	0.00
R023 On 03/11/2022			Sell	58	0.00
R023 On 03/11/2022			Buy	58	0.00
R023 On 03/11/2022			Buy	58	0.00
R023 On 03/11/2022			Sell	58	0.00
R2030 Bond Future					
2030 On 03/11/2022			Buy	10	0.00
2030 On 03/11/2022			Sell	10	0.00
2030 On 03/11/2022			Sell	10	0.00
2030 On 03/11/2022			Buy	10	0.00
2030 On 03/11/2022			Buy	15	0.00
2030 On 03/11/2022			Sell	15	0.00
2030 On 03/11/2022			Sell	30	0.00
2030 On 03/11/2022			Buy	30	0.00
2030 On 03/11/2022			Sell	50	0.00
2030 On 03/11/2022			Buy	50	0.00
2030 On 03/11/2022			Buy	173	0.00
2030 On 03/11/2022			Sell	173	0.00
2030 On 03/11/2022			Sell	237	0.00
2030 On 03/11/2022			Buy	237	0.00
2030 On 03/11/2022			Buy	317	0.00
2030 On 03/11/2022			Sell	317	0.00
2030 On 03/11/2022			Buy	921	0.00
2030 On 03/11/2022			Sell	921	0.00
2030 On 03/11/2022			Sell	1,109	0.00
2030 On 03/11/2022			Buy	1,109	0.00
R2032 Bond Future					
2032 On 03/11/2022			Buy	50	0.00
2032 On 03/11/2022			Sell	50	0.00
2032 On 03/11/2022			Buy	266	0.00
2032 On 03/11/2022			Sell	266	0.00
2032 On 03/11/2022			Buy	385	0.00
2032 On 03/11/2022			Sell	385	0.00
2032 On 03/11/2022			Buy	439	0.00
2032 On 03/11/2022			Sell	439	0.00
2032 On 03/11/2022			Buy	509	0.00

2032 On 03/11/2022	Bond Future	Sell	509	0.00
2032 On 03/11/2022	Bond Future	Buy	736	0.00
2032 On 03/11/2022	Bond Future	Sell	736	0.00
2032 On 03/11/2022	Bond Future	Buy	2,250	0.00
2032 On 03/11/2022	Bond Future	Sell	2,250	0.00
2032 On 03/11/2022	Bond Future	Buy	4,029	0.00
2032 On 03/11/2022	Bond Future	Sell	4,029	0.00
2032 On 03/11/2022	Bond Future	Sell	8,279	0.00
2032 On 03/11/2022	Bond Future	Buy	8,279	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Buy	445	0.00
R035 On 03/11/2022	Bond Future	Sell	445	0.00

R2040 Bond Future

2040 On 03/11/2022	Bond Future	Sell	50	0.00
2040 On 03/11/2022	Bond Future	Buy	50	0.00
2040 On 03/11/2022	Bond Future	Buy	50	0.00
2040 On 03/11/2022	Bond Future	Sell	50	0.00
2040 On 03/11/2022	Bond Future	Sell	67	0.00
2040 On 03/11/2022	Bond Future	Buy	67	0.00
2040 On 02/02/2023	Bond Future	Sell	185	0.00
2040 On 02/02/2023	Bond Future	Buy	185	0.00
2040 On 03/11/2022	Bond Future	Sell	270	0.00
2040 On 03/11/2022	Bond Future	Buy	270	0.00
2040 On 03/11/2022	Bond Future	Sell	446	0.00
2040 On 03/11/2022	Bond Future	Buy	446	0.00
2040 On 03/11/2022	Bond Future	Sell	517	0.00
2040 On 03/11/2022	Bond Future	Buy	517	0.00
2040 On 03/11/2022	Bond Future	Sell	747	0.00
2040 On 03/11/2022	Bond Future	Buy	747	0.00
2040 On 02/02/2023	Bond Future	Sell	986	0.00
2040 On 02/02/2023	Bond Future	Buy	986	0.00
2040 On 02/02/2023	Bond Future	Buy	1,171	0.00
2040 On 02/02/2023	Bond Future	Sell	1,171	0.00
2040 On 03/11/2022	Bond Future	Sell	2,286	0.00
2040 On 03/11/2022	Bond Future	Buy	2,286	0.00
2040 On 03/11/2022	Bond Future	Sell	4,093	0.00
2040 On 03/11/2022	Bond Future	Buy	4,093	0.00
2040 On 03/11/2022	Bond Future	Buy	8,426	0.00
2040 On 03/11/2022	Bond Future	Sell	8,426	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/11/2022			Buy	1	0.00
2044 On 03/11/2022			Sell	1	0.00
2044 On 02/02/2023	11.90	Call	Sell	3	0.00
2044 On 02/02/2023	11.90	Call	Buy	3	0.00
2044 On 02/02/2023	11.20	Call	Buy	3	0.00
2044 On 02/02/2023	11.20	Call	Sell	3	0.00
2044 On 03/11/2022			Buy	5	0.00
2044 On 03/11/2022			Sell	5	0.00
2044 On 03/11/2022			Buy	8	0.00
2044 On 03/11/2022			Sell	8	0.00
2044 On 03/11/2022			Sell	9	0.00
2044 On 03/11/2022			Buy	9	0.00
2044 On 03/11/2022			Buy	10	0.00
2044 On 03/11/2022			Sell	10	0.00
2044 On 03/11/2022			Sell	10	0.00
2044 On 03/11/2022			Buy	10	0.00
2044 On 03/11/2022			Sell	12	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	12	0.00
2044 On 03/11/2022			Buy	23	0.00
2044 On 03/11/2022			Sell	23	0.00
2044 On 03/11/2022			Sell	26	0.00
2044 On 03/11/2022			Buy	26	0.00
2044 On 03/11/2022			Buy	27	0.00
2044 On 03/11/2022			Sell	27	0.00
2044 On 02/02/2023	11.90	Call	Sell	31	0.00
2044 On 02/02/2023	11.90	Call	Buy	31	0.00
2044 On 02/02/2023	11.20	Call	Buy	31	0.00
2044 On 02/02/2023	11.20	Call	Sell	31	0.00
2044 On 03/11/2022			Sell	32	0.00
2044 On 03/11/2022			Buy	32	0.00
2044 On 03/11/2022			Buy	34	0.00
2044 On 03/11/2022			Sell	34	0.00
2044 On 03/11/2022			Sell	35	0.00
2044 On 03/11/2022			Buy	35	0.00
2044 On 02/02/2023	11.90	Call	Sell	37	0.00
2044 On 02/02/2023	11.90	Call	Buy	37	0.00
2044 On 02/02/2023	11.20	Call	Buy	37	0.00

2044 On 02/02/2023	Bond Future	11.20	Call	Sell	37	0.00
2044 On 03/11/2022	Bond Future			Sell	46	0.00
2044 On 03/11/2022	Bond Future			Buy	46	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	46	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	46	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	46	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	46	0.00
2044 On 03/11/2022	Bond Future			Sell	72	0.00
2044 On 03/11/2022	Bond Future			Buy	72	0.00
2044 On 03/11/2022	Bond Future			Sell	73	0.00
2044 On 03/11/2022	Bond Future			Buy	73	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	104	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	104	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	104	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	104	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	122	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	122	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	122	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	122	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	157	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	157	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	157	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	157	0.00
2044 On 03/11/2022	Bond Future			Buy	172	0.00
2044 On 03/11/2022	Bond Future			Sell	172	0.00
2044 On 03/11/2022	Bond Future			Sell	216	0.00
2044 On 03/11/2022	Bond Future			Buy	216	0.00
2044 On 03/11/2022	Bond Future			Sell	280	0.00
2044 On 03/11/2022	Bond Future			Buy	280	0.00
2044 On 03/11/2022	Bond Future			Buy	543	0.00
2044 On 03/11/2022	Bond Future			Sell	543	0.00
2044 On 03/11/2022	Bond Future			Sell	543	0.00
2044 On 03/11/2022	Bond Future			Buy	543	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	800	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	800	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	800	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	800	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Buy	1,300	0.00
2044 On 02/02/2023	Bond Future	11.90	Call	Sell	1,300	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Buy	1,300	0.00
2044 On 02/02/2023	Bond Future	11.20	Call	Sell	1,300	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022			Sell	20	0.00
R248 On 03/11/2022			Buy	20	0.00
R248 On 03/11/2022			Buy	20	0.00
R248 On 03/11/2022			Sell	20	0.00
R248 On 03/11/2022			Buy	100	0.00
R248 On 03/11/2022			Sell	100	0.00
R248 On 03/11/2022			Buy	100	0.00
R248 On 03/11/2022			Sell	100	0.00
R210 Bond Future					
R210 On 03/11/2022			Sell	302	0.00
R210 On 03/11/2022			Buy	302	0.00
R213 Bond Future					
R213 On 03/11/2022			Buy	134	0.00
R213 On 03/11/2022			Sell	134	0.00
R213 On 03/11/2022			Sell	134	0.00
R213 On 03/11/2022			Buy	134	0.00
R214 Bond Future					
R214 On 02/02/2023	11.10	Call	Buy	4	0.00
R214 On 02/02/2023	11.10	Call	Sell	4	0.00
R214 On 02/02/2023	11.80	Call	Sell	4	0.00
R214 On 02/02/2023	11.80	Call	Buy	4	0.00
R214 On 02/02/2023	11.10	Call	Buy	39	0.00
R214 On 02/02/2023	11.10	Call	Sell	39	0.00
R214 On 02/02/2023	11.80	Call	Sell	39	0.00
R214 On 02/02/2023	11.80	Call	Buy	39	0.00
R214 On 02/02/2023	11.10	Call	Buy	45	0.00
R214 On 02/02/2023	11.10	Call	Sell	45	0.00
R214 On 02/02/2023	11.80	Call	Sell	45	0.00
R214 On 02/02/2023	11.80	Call	Buy	45	0.00
R214 On 02/02/2023	11.10	Call	Buy	57	0.00
R214 On 02/02/2023	11.10	Call	Sell	57	0.00
R214 On 02/02/2023	11.80	Call	Sell	57	0.00
R214 On 02/02/2023	11.80	Call	Buy	57	0.00
R214 On 02/02/2023	11.10	Call	Buy	129	0.00
R214 On 02/02/2023	11.10	Call	Sell	129	0.00

R214 On 02/02/2023	Bond Future	11.80	Call	Sell	129	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Buy	129	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Buy	150	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Sell	150	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Sell	150	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Buy	150	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Buy	193	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Sell	193	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Sell	193	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Buy	193	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Buy	983	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Sell	983	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Sell	983	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Buy	983	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Sell	1,600	0.00
R214 On 02/02/2023	Bond Future	11.10	Call	Buy	1,600	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Buy	1,600	0.00
R214 On 02/02/2023	Bond Future	11.80	Call	Sell	1,600	0.00

Grand Total for Daily Detailed Turnover:

62,307

0.00