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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 12/11/2021

TO DATE : 12/11/2021

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**New Inflation Linked Index**

IGOV On 03/02/2022	Index Future		Buy	2	0.00
IGOV On 03/02/2022	Index Future		Sell	2	0.00

**R186 Bond Future**

R186 On 03/02/2022	Bond Future		Buy	7	0.00
R186 On 03/02/2022	Bond Future		Sell	7	0.00
R186 On 03/02/2022	Bond Future		Buy	7	0.00
R186 On 03/02/2022	Bond Future		Sell	7	0.00
R186 On 03/02/2022	Bond Future		Buy	9	0.00
R186 On 03/02/2022	Bond Future		Sell	9	0.00
R186 On 03/02/2022	Bond Future		Buy	13	0.00
R186 On 03/02/2022	Bond Future		Sell	13	0.00
R186 On 03/02/2022	Bond Future		Buy	27	0.00

R186 On 03/02/2022	Bond Future	Sell	27	0.00
R186 On 03/02/2022	Bond Future	Buy	27	0.00
R186 On 03/02/2022	Bond Future	Sell	27	0.00
R186 On 03/02/2022	Bond Future	Buy	36	0.00
R186 On 03/02/2022	Bond Future	Sell	36	0.00
R186 On 03/02/2022	Bond Future	Buy	36	0.00
R186 On 03/02/2022	Bond Future	Sell	36	0.00
R186 On 03/02/2022	Bond Future	Buy	44	0.00
R186 On 03/02/2022	Bond Future	Sell	44	0.00
R186 On 03/02/2022	Bond Future	Buy	45	0.00
R186 On 03/02/2022	Bond Future	Sell	45	0.00
R186 On 03/02/2022	Bond Future	Buy	54	0.00
R186 On 03/02/2022	Bond Future	Sell	54	0.00
R186 On 03/02/2022	Bond Future	Buy	54	0.00
R186 On 03/02/2022	Bond Future	Sell	54	0.00
R186 On 03/02/2022	Bond Future	Buy	72	0.00
R186 On 03/02/2022	Bond Future	Sell	72	0.00
R186 On 03/02/2022	Bond Future	Sell	72	0.00
R186 On 03/02/2022	Bond Future	Buy	72	0.00
R186 On 03/02/2022	Bond Future	Buy	73	0.00
R186 On 03/02/2022	Bond Future	Sell	73	0.00
R186 On 03/02/2022	Bond Future	Buy	178	0.00
R186 On 03/02/2022	Bond Future	Sell	178	0.00
R186 On 03/02/2022	Bond Future	Sell	184	0.00
R186 On 03/02/2022	Bond Future	Buy	184	0.00
R186 On 03/02/2022	Bond Future	Sell	184	0.00
R186 On 03/02/2022	Bond Future	Buy	184	0.00
R186 On 03/02/2022	Bond Future	Sell	610	0.00
R186 On 03/02/2022	Bond Future	Buy	610	0.00
R186 On 03/02/2022	Bond Future	Buy	1,701	0.00
R186 On 03/02/2022	Bond Future	Sell	1,701	0.00
R186 On 03/02/2022	Bond Future	Buy	1,701	0.00
R186 On 03/02/2022	Bond Future	Sell	1,701	0.00

**R2023 Bond Future**

R023 On 03/02/2022	Bond Future	Sell	1	0.00
R023 On 03/02/2022	Bond Future	Buy	1	0.00
R023 On 03/02/2022	Bond Future	Buy	1	0.00
R023 On 03/02/2022	Bond Future	Sell	1	0.00
R023 On 03/02/2022	Bond Future	Buy	15	0.00
R023 On 03/02/2022	Bond Future	Sell	15	0.00
R023 On 03/02/2022	Bond Future	Buy	16	0.00
R023 On 03/02/2022	Bond Future	Sell	16	0.00
R023 On 03/02/2022	Bond Future	Sell	23	0.00
R023 On 03/02/2022	Bond Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/02/2022	Bond Future		Buy	24	0.00
R023 On 03/02/2022	Bond Future		Sell	24	0.00
<b>R2030 Bond Future</b>					
2030 On 03/02/2022	Bond Future		Sell	9	0.00
2030 On 03/02/2022	Bond Future		Buy	9	0.00
2030 On 03/02/2022	Bond Future		Sell	9	0.00
2030 On 03/02/2022	Bond Future		Buy	9	0.00
2030 On 03/02/2022	Bond Future		Buy	9	0.00
2030 On 03/02/2022	Bond Future		Sell	9	0.00
2030 On 03/02/2022	Bond Future		Sell	12	0.00
2030 On 03/02/2022	Bond Future		Buy	12	0.00
2030 On 03/02/2022	Bond Future		Sell	12	0.00
2030 On 03/02/2022	Bond Future		Buy	12	0.00
2030 On 03/02/2022	Bond Future		Sell	15	0.00
2030 On 03/02/2022	Bond Future		Buy	15	0.00
2030 On 03/02/2022	Bond Future		Sell	21	0.00
2030 On 03/02/2022	Bond Future		Buy	21	0.00
2030 On 03/02/2022	Bond Future		Sell	32	0.00
2030 On 03/02/2022	Bond Future		Buy	32	0.00
2030 On 03/02/2022	Bond Future		Sell	44	0.00
2030 On 03/02/2022	Bond Future		Buy	44	0.00
2030 On 03/02/2022	Bond Future		Sell	59	0.00
2030 On 03/02/2022	Bond Future		Buy	59	0.00
2030 On 03/02/2022	Bond Future		Sell	59	0.00
2030 On 03/02/2022	Bond Future		Buy	59	0.00
2030 On 03/02/2022	Bond Future		Sell	71	0.00
2030 On 03/02/2022	Bond Future		Buy	71	0.00
2030 On 03/02/2022	Bond Future		Sell	74	0.00
2030 On 03/02/2022	Bond Future		Buy	74	0.00
2030 On 03/02/2022	Bond Future		Sell	88	0.00
2030 On 03/02/2022	Bond Future		Buy	88	0.00
2030 On 03/02/2022	Bond Future		Sell	88	0.00
2030 On 03/02/2022	Bond Future		Buy	88	0.00
2030 On 03/02/2022	Bond Future		Sell	118	0.00
2030 On 03/02/2022	Bond Future		Buy	118	0.00
2030 On 03/02/2022	Bond Future		Sell	307	0.00
2030 On 03/02/2022	Bond Future		Buy	307	0.00
2030 On 03/02/2022	Bond Future		Buy	1,000	0.00
2030 On 03/02/2022	Bond Future		Sell	1,000	0.00

**R2032 Bond Future**

2032 On 03/02/2022	Bond Future	Buy	2	0.00
2032 On 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Buy	2	0.00
2032 On 03/02/2022	Bond Future	Sell	342	0.00
2032 On 03/02/2022	Bond Future	Buy	342	0.00
2032 On 03/02/2022	Bond Future	Sell	730	0.00
2032 On 03/02/2022	Bond Future	Buy	730	0.00
2032 On 03/02/2022	Bond Future	Sell	1,072	0.00
2032 On 03/02/2022	Bond Future	Buy	1,072	0.00
2032 On 03/02/2022	Bond Future	Buy	1,702	0.00
2032 On 03/02/2022	Bond Future	Sell	1,702	0.00
2032 On 03/02/2022	Bond Future	Buy	1,702	0.00
2032 On 03/02/2022	Bond Future	Sell	1,702	0.00

**R2035 Bond Future**

R035 On 03/02/2022	Bond Future	Buy	2	0.00
R035 On 03/02/2022	Bond Future	Sell	2	0.00
R035 On 03/02/2022	Bond Future	Buy	2	0.00
R035 On 03/02/2022	Bond Future	Sell	2	0.00
R035 On 03/02/2022	Bond Future	Buy	3	0.00
R035 On 03/02/2022	Bond Future	Sell	3	0.00
R035 On 03/02/2022	Bond Future	Sell	4	0.00
R035 On 03/02/2022	Bond Future	Buy	4	0.00
R035 On 03/02/2022	Bond Future	Buy	5	0.00
R035 On 03/02/2022	Bond Future	Sell	5	0.00
R035 On 03/02/2022	Bond Future	Buy	5	0.00
R035 On 03/02/2022	Bond Future	Sell	5	0.00
R035 On 03/02/2022	Bond Future	Buy	5	0.00
R035 On 03/02/2022	Bond Future	Sell	5	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	18	0.00
R035 On 03/02/2022	Bond Future	Sell	18	0.00
R035 On 03/02/2022	Bond Future	Buy	24	0.00
R035 On 03/02/2022	Bond Future	Sell	24	0.00
R035 On 03/02/2022	Bond Future	Buy	24	0.00
R035 On 03/02/2022	Bond Future	Sell	24	0.00
R035 On 03/02/2022	Bond Future	Buy	28	0.00
R035 On 03/02/2022	Bond Future	Sell	28	0.00
R035 On 03/02/2022	Bond Future	Buy	30	0.00
R035 On 03/02/2022	Bond Future	Sell	30	0.00
R035 On 03/02/2022	Bond Future	Buy	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022	Bond Future		Sell	35	0.00
R035 On 03/02/2022	Bond Future		Buy	35	0.00
R035 On 03/02/2022	Bond Future		Sell	35	0.00
R035 On 03/02/2022	Bond Future		Buy	47	0.00
R035 On 03/02/2022	Bond Future		Sell	47	0.00
R035 On 03/02/2022	Bond Future		Buy	135	0.00
R035 On 03/02/2022	Bond Future		Sell	135	0.00
R035 On 03/02/2022	Bond Future		Buy	400	0.00
R035 On 03/02/2022	Bond Future		Sell	400	0.00
<b>R2037 Bond Future</b>					
2037 On 03/02/2022	Bond Future		Buy	2	0.00
2037 On 03/02/2022	Bond Future		Sell	2	0.00
2037 On 03/02/2022	Bond Future		Buy	3	0.00
2037 On 03/02/2022	Bond Future		Sell	3	0.00
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		Sell	5	0.00
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	5	0.00
<b>R2040 Bond Future</b>					
2040 On 03/02/2022	Bond Future		Buy	3	0.00
2040 On 03/02/2022	Bond Future		Sell	3	0.00
2040 On 03/02/2022	Bond Future		Buy	4	0.00
2040 On 03/02/2022	Bond Future		Sell	4	0.00
2040 On 03/02/2022	Bond Future		Sell	7	0.00
2040 On 03/02/2022	Bond Future		Buy	7	0.00
2040 On 03/02/2022	Bond Future		Sell	231	0.00
2040 On 03/02/2022	Bond Future		Buy	231	0.00
2040 On 03/02/2022	Bond Future		Buy	231	0.00
2040 On 03/02/2022	Bond Future		Sell	231	0.00
2040 On 03/02/2022	Bond Future		Sell	439	0.00
2040 On 03/02/2022	Bond Future		Buy	439	0.00
<b>R2044 Bond Future</b>					
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	2	0.00
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**R2048 Bond Future**

R248 On 03/02/2022	Bond Future	Sell	1	0.00
R248 On 03/02/2022	Bond Future	Buy	1	0.00
R248 On 03/02/2022	Bond Future	Buy	3	0.00
R248 On 03/02/2022	Bond Future	Sell	3	0.00
R248 On 03/02/2022	Bond Future	Buy	4	0.00
R248 On 03/02/2022	Bond Future	Sell	4	0.00
R248 On 03/02/2022	Bond Future	Buy	7	0.00
R248 On 03/02/2022	Bond Future	Sell	7	0.00
R248 On 03/02/2022	Bond Future	Sell	19	0.00
R248 On 03/02/2022	Bond Future	Buy	19	0.00
R248 On 03/02/2022	Bond Future	Sell	29	0.00
R248 On 03/02/2022	Bond Future	Buy	29	0.00
R248 On 03/02/2022	Bond Future	Buy	43	0.00
R248 On 03/02/2022	Bond Future	Sell	43	0.00
R248 On 03/02/2022	Bond Future	Buy	50	0.00
R248 On 03/02/2022	Bond Future	Sell	50	0.00
R248 On 03/02/2022	Bond Future	Buy	50	0.00
R248 On 03/02/2022	Bond Future	Sell	50	0.00
R248 On 03/02/2022	Bond Future	Sell	673	0.00
R248 On 03/02/2022	Bond Future	Buy	673	0.00
R248 On 03/02/2022	Bond Future	Buy	722	0.00
R248 On 03/02/2022	Bond Future	Sell	722	0.00

**R209 Bond Future**

R209 On 03/02/2022	Bond Future	Sell	1	0.00
R209 On 03/02/2022	Bond Future	Buy	1	0.00
R209 On 03/02/2022	Bond Future	Sell	8	0.00
R209 On 03/02/2022	Bond Future	Buy	8	0.00
R209 On 03/02/2022	Bond Future	Sell	8	0.00
R209 On 03/02/2022	Bond Future	Buy	8	0.00
R209 On 03/02/2022	Bond Future	Sell	11	0.00
R209 On 03/02/2022	Bond Future	Buy	11	0.00
R209 On 03/02/2022	Bond Future	Sell	11	0.00
R209 On 03/02/2022	Bond Future	Buy	11	0.00
R209 On 03/02/2022	Bond Future	Sell	13	0.00
R209 On 03/02/2022	Bond Future	Buy	13	0.00
R209 On 03/02/2022	Bond Future	Sell	17	0.00
R209 On 03/02/2022	Bond Future	Buy	17	0.00
R209 On 03/02/2022	Bond Future	Sell	18	0.00
R209 On 03/02/2022	Bond Future	Buy	18	0.00
R209 On 03/02/2022	Bond Future	Sell	22	0.00
R209 On 03/02/2022	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	32	0.00
R209 On 03/02/2022	Bond Future		Buy	32	0.00
R209 On 03/02/2022	Bond Future		Buy	39	0.00
R209 On 03/02/2022	Bond Future		Sell	39	0.00
R209 On 03/02/2022	Bond Future		Sell	45	0.00
R209 On 03/02/2022	Bond Future		Buy	45	0.00
R209 On 03/02/2022	Bond Future		Sell	55	0.00
R209 On 03/02/2022	Bond Future		Buy	55	0.00
R209 On 03/02/2022	Bond Future		Sell	117	0.00
R209 On 03/02/2022	Bond Future		Buy	117	0.00
R209 On 03/02/2022	Bond Future		Sell	166	0.00
R209 On 03/02/2022	Bond Future		Buy	166	0.00
R209 On 03/02/2022	Bond Future		Sell	253	0.00
R209 On 03/02/2022	Bond Future		Buy	253	0.00
R209 On 03/02/2022	Bond Future		Sell	275	0.00
R209 On 03/02/2022	Bond Future		Buy	275	0.00
R209 On 03/02/2022	Bond Future		Sell	308	0.00
R209 On 03/02/2022	Bond Future		Buy	308	0.00
R209 On 03/02/2022	Bond Future		Sell	318	0.00
R209 On 03/02/2022	Bond Future		Buy	318	0.00
R209 On 03/02/2022	Bond Future		Sell	564	0.00
R209 On 03/02/2022	Bond Future		Buy	564	0.00
R209 On 03/02/2022	Bond Future		Sell	2,312	0.00
R209 On 03/02/2022	Bond Future		Buy	2,312	0.00
<b>R213 Bond Future</b>					
R213 On 03/02/2022	Bond Future		Sell	3	0.00
R213 On 03/02/2022	Bond Future		Buy	3	0.00
R213 On 03/02/2022	Bond Future		Buy	3	0.00
R213 On 03/02/2022	Bond Future		Sell	3	0.00
<b>R214 Bond Future</b>					
R214 On 03/02/2022	Bond Future		Buy	3	0.00
R214 On 03/02/2022	Bond Future		Sell	3	0.00
R214 On 03/02/2022	Bond Future		Sell	3	0.00
R214 On 03/02/2022	Bond Future		Buy	3	0.00
R214 On 03/02/2022	Bond Future		Sell	5	0.00
R214 On 03/02/2022	Bond Future		Buy	5	0.00

R214 On 03/02/2022	Bond Future	Sell	7	0.00
R214 On 03/02/2022	Bond Future	Buy	7	0.00
R214 On 03/02/2022	Bond Future	Sell	21	0.00
R214 On 03/02/2022	Bond Future	Buy	21	0.00
R214 On 03/02/2022	Bond Future	Sell	912	0.00
R214 On 03/02/2022	Bond Future	Buy	912	0.00
R214 On 03/02/2022	Bond Future	Sell	945	0.00
R214 On 03/02/2022	Bond Future	Buy	945	0.00

**Grand Total for Daily Detailed Turnover:** **22,669** **0.00**