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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 06/12/2021

TO DATE : 06/12/2021

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**R186 Bond Future**

R186 On 03/02/2022	Bond Future		Sell	19	0.00
R186 On 03/02/2022	Bond Future		Buy	19	0.00
R186 On 03/02/2022	Bond Future		Sell	41	0.00
R186 On 03/02/2022	Bond Future		Buy	41	0.00
R186 On 03/02/2022	Bond Future		Sell	179	0.00
R186 On 03/02/2022	Bond Future		Buy	179	0.00
R186 On 03/02/2022	Bond Future		Sell	179	0.00
R186 On 03/02/2022	Bond Future		Buy	179	0.00
R186 On 03/02/2022	Bond Future		Sell	1,097	0.00
R186 On 03/02/2022	Bond Future		Buy	1,097	0.00
R186 On 03/02/2022	Bond Future		Sell	1,157	0.00
R186 On 03/02/2022	Bond Future		Buy	1,157	0.00

**R2030 Bond Future**

2030 On 03/02/2022	Bond Future	Buy	2	0.00
2030 On 03/02/2022	Bond Future	Sell	2	0.00
2030 On 03/02/2022	Bond Future	Buy	2	0.00
2030 On 03/02/2022	Bond Future	Sell	2	0.00
2030 On 03/02/2022	Bond Future	Buy	2	0.00
2030 On 03/02/2022	Bond Future	Sell	2	0.00
2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
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	5	0.00
2030 On 03/02/2022	Bond Future	Sell	5	0.00
2030 On 03/02/2022	Bond Future	Buy	5	0.00
2030 On 03/02/2022	Bond Future	Sell	5	0.00
2030 On 03/02/2022	Bond Future	Buy	5	0.00
2030 On 03/02/2022	Bond Future	Sell	5	0.00
2030 On 03/02/2022	Bond Future	Buy	5	0.00
2030 On 03/02/2022	Bond Future	Sell	5	0.00
2030 On 03/02/2022	Bond Future	Buy	6	0.00
2030 On 03/02/2022	Bond Future	Sell	6	0.00
2030 On 03/02/2022	Bond Future	Buy	6	0.00
2030 On 03/02/2022	Bond Future	Sell	6	0.00
2030 On 03/02/2022	Bond Future	Buy	6	0.00
2030 On 03/02/2022	Bond Future	Sell	6	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	8	0.00
2030 On 03/02/2022	Bond Future	Sell	8	0.00
2030 On 03/02/2022	Bond Future	Buy	10	0.00
2030 On 03/02/2022	Bond Future	Sell	10	0.00
2030 On 03/02/2022	Bond Future	Buy	10	0.00
2030 On 03/02/2022	Bond Future	Sell	10	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	15	0.00
2030 On 03/02/2022	Bond Future		Sell	15	0.00
2030 On 03/02/2022	Bond Future		Buy	26	0.00
2030 On 03/02/2022	Bond Future		Sell	26	0.00
2030 On 03/02/2022	Bond Future		Buy	29	0.00
2030 On 03/02/2022	Bond Future		Sell	29	0.00
2030 On 03/02/2022	Bond Future		Buy	31	0.00
2030 On 03/02/2022	Bond Future		Sell	31	0.00
2030 On 03/02/2022	Bond Future		Sell	65	0.00
2030 On 03/02/2022	Bond Future		Buy	65	0.00
2030 On 03/02/2022	Bond Future		Buy	99	0.00
2030 On 03/02/2022	Bond Future		Sell	99	0.00
2030 On 03/02/2022	Bond Future		Buy	211	0.00
2030 On 03/02/2022	Bond Future		Sell	211	0.00
2030 On 03/02/2022	Bond Future		Buy	234	0.00
2030 On 03/02/2022	Bond Future		Sell	234	0.00
2030 On 03/02/2022	Bond Future		Sell	345	0.00
2030 On 03/02/2022	Bond Future		Buy	345	0.00
2030 On 03/02/2022	Bond Future		Buy	355	0.00
2030 On 03/02/2022	Bond Future		Sell	355	0.00
2030 On 03/02/2022	Bond Future		Sell	443	0.00
2030 On 03/02/2022	Bond Future		Buy	443	0.00
2030 On 03/02/2022	Bond Future		Sell	508	0.00
2030 On 03/02/2022	Bond Future		Buy	508	0.00
2030 On 03/02/2022	Bond Future		Buy	1,140	0.00
2030 On 03/02/2022	Bond Future		Sell	1,140	0.00
<b>R2032 Bond Future</b>					
2032 On 03/02/2022	Bond Future		Buy	3	0.00
2032 On 03/02/2022	Bond Future		Sell	3	0.00
2032 On 03/02/2022	Bond Future		Buy	4	0.00
2032 On 03/02/2022	Bond Future		Sell	4	0.00
2032 On 03/02/2022	Bond Future		Buy	18	0.00
2032 On 03/02/2022	Bond Future		Sell	18	0.00
2032 On 03/02/2022	Bond Future		Buy	20	0.00
2032 On 03/02/2022	Bond Future		Sell	20	0.00
2032 On 03/02/2022	Bond Future		Sell	41	0.00

2032 On 03/02/2022	Bond Future	Buy	41	0.00
2032 On 03/02/2022	Bond Future	Sell	86	0.00
2032 On 03/02/2022	Bond Future	Buy	86	0.00
2032 On 03/02/2022	Bond Future	Buy	86	0.00
2032 On 03/02/2022	Bond Future	Sell	86	0.00

**R2035 Bond Future**

R035 On 03/02/2022	Bond Future	Buy	1	0.00
R035 On 03/02/2022	Bond Future	Sell	1	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	Buy	12	0.00
R035 On 03/02/2022	Bond Future	Sell	12	0.00
R035 On 03/02/2022	Bond Future	Buy	13	0.00
R035 On 03/02/2022	Bond Future	Sell	13	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	Buy	52	0.00
R035 On 03/02/2022	Bond Future	Sell	52	0.00
R035 On 03/02/2022	Bond Future	Sell	81	0.00
R035 On 03/02/2022	Bond Future	Buy	81	0.00
R035 On 03/02/2022	Bond Future	Buy	81	0.00
R035 On 03/02/2022	Bond Future	Sell	81	0.00

**R2037 Bond Future**

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	4	0.00
2037 On 03/02/2022	Bond Future	Sell	4	0.00
2037 On 03/02/2022	Bond Future	Buy	18	0.00
2037 On 03/02/2022	Bond Future	Sell	18	0.00
2037 On 03/02/2022	Bond Future	Buy	20	0.00
2037 On 03/02/2022	Bond Future	Sell	20	0.00
2037 On 03/02/2022	Bond Future	Buy	101	0.00
2037 On 03/02/2022	Bond Future	Sell	101	0.00
2037 On 03/02/2022	Bond Future	Sell	145	0.00
2037 On 03/02/2022	Bond Future	Buy	145	0.00
2037 On 03/02/2022	Bond Future	Buy	145	0.00
2037 On 03/02/2022	Bond Future	Sell	145	0.00

**R2040 Bond Future**

2040 On 03/02/2022	Bond Future	Buy	1	0.00
2040 On 03/02/2022	Bond Future	Sell	1	0.00
2040 On 03/02/2022	Bond Future	Buy	2	0.00
2040 On 03/02/2022	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 03/02/2022			Bond Future	Buy	2	0.00
2040 On 03/02/2022			Bond Future	Sell	2	0.00
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	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	Buy	10	0.00
2040 On 03/02/2022			Bond Future	Sell	10	0.00
2040 On 03/02/2022			Bond Future	Sell	17	0.00
2040 On 03/02/2022			Bond Future	Buy	17	0.00
2040 On 03/02/2022			Bond Future	Buy	17	0.00
2040 On 03/02/2022			Bond Future	Sell	17	0.00
2040 On 03/02/2022			Bond Future	Buy	18	0.00
2040 On 03/02/2022			Bond Future	Sell	18	0.00
2040 On 03/02/2022			Bond Future	Buy	36	0.00
2040 On 03/02/2022			Bond Future	Sell	36	0.00
2040 On 03/02/2022			Bond Future	Sell	39	0.00
2040 On 03/02/2022			Bond Future	Buy	39	0.00
2040 On 03/02/2022			Bond Future	Buy	69	0.00
2040 On 03/02/2022			Bond Future	Sell	69	0.00
2040 On 03/02/2022			Bond Future	Buy	104	0.00
2040 On 03/02/2022			Bond Future	Sell	104	0.00
2040 On 03/02/2022			Bond Future	Sell	104	0.00
2040 On 03/02/2022			Bond Future	Buy	104	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	3	0.00
2044 On 03/02/2022			Bond Future	Sell	3	0.00
2044 On 03/02/2022			Bond Future	Buy	16	0.00
2044 On 03/02/2022			Bond Future	Sell	16	0.00
2044 On 03/02/2022			Bond Future	Buy	16	0.00
2044 On 03/02/2022			Bond Future	Sell	16	0.00
2044 On 03/02/2022			Bond Future	Sell	50	0.00
2044 On 03/02/2022			Bond Future	Buy	50	0.00
2044 On 03/02/2022			Bond Future	Sell	50	0.00
2044 On 03/02/2022			Bond Future	Buy	50	0.00

2044 On 03/02/2022	Bond Future	Buy	94	0.00
2044 On 03/02/2022	Bond Future	Sell	94	0.00
2044 On 03/02/2022	Bond Future	Buy	131	0.00
2044 On 03/02/2022	Bond Future	Sell	131	0.00
2044 On 03/02/2022	Bond Future	Buy	131	0.00
2044 On 03/02/2022	Bond Future	Sell	131	0.00

**R2048 Bond Future**

R248 On 03/02/2022	Bond Future	Buy	1	0.00
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	Sell	1	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	8	0.00
R248 On 03/02/2022	Bond Future	Sell	8	0.00
R248 On 03/02/2022	Bond Future	Buy	16	0.00
R248 On 03/02/2022	Bond Future	Sell	16	0.00
R248 On 03/02/2022	Bond Future	Buy	87	0.00
R248 On 03/02/2022	Bond Future	Sell	87	0.00
R248 On 03/02/2022	Bond Future	Buy	117	0.00
R248 On 03/02/2022	Bond Future	Sell	117	0.00
R248 On 03/02/2022	Bond Future	Buy	117	0.00
R248 On 03/02/2022	Bond Future	Sell	117	0.00

**R213 Bond Future**

R213 On 03/02/2022	Bond Future	Buy	1	0.00
R213 On 03/02/2022	Bond Future	Sell	1	0.00
R213 On 03/02/2022	Bond Future	Buy	1	0.00
R213 On 03/02/2022	Bond Future	Sell	1	0.00
R213 On 03/02/2022	Bond Future	Buy	8	0.00
R213 On 03/02/2022	Bond Future	Sell	8	0.00
R213 On 03/02/2022	Bond Future	Buy	9	0.00
R213 On 03/02/2022	Bond Future	Sell	9	0.00
R213 On 03/02/2022	Bond Future	Buy	11	0.00
R213 On 03/02/2022	Bond Future	Sell	11	0.00
R213 On 03/02/2022	Bond Future	Sell	30	0.00
R213 On 03/02/2022	Bond Future	Buy	30	0.00
R213 On 03/02/2022	Bond Future	Buy	30	0.00
R213 On 03/02/2022	Bond Future	Sell	30	0.00

**R214 Bond Future**

R214 On 03/02/2022	Bond Future	Buy	65	0.00
R214 On 03/02/2022	Bond Future	Sell	65	0.00
R214 On 03/02/2022	Bond Future	Buy	69	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 03/02/2022	Bond Future		Sell	69	0.00
R214 On 03/02/2022	Bond Future		Buy	90	0.00
R214 On 03/02/2022	Bond Future		Sell	90	0.00
R214 On 03/02/2022	Bond Future		Buy	948	0.00
R214 On 03/02/2022	Bond Future		Sell	948	0.00
R214 On 03/02/2022	Bond Future		Buy	1,172	0.00
R214 On 03/02/2022	Bond Future		Sell	1,172	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,969</b>	<b>0.00</b>