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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 09/12/2021

TO DATE : 09/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2029 Bond Future</b>					
2029 On 03/02/2022			Sell	90	0.00
2029 On 03/02/2022			Buy	90	0.00
2029 On 03/02/2022			Sell	90	0.00
2029 On 03/02/2022			Buy	90	0.00
2029 On 03/02/2022			Sell	90	0.00
2029 On 03/02/2022			Buy	90	0.00
<b>I2033 Bond Future</b>					
2033 On 03/02/2022			Buy	200	0.00
2033 On 03/02/2022			Sell	200	0.00
2033 On 03/02/2022			Sell	200	0.00
2033 On 03/02/2022			Buy	200	0.00
2033 On 03/02/2022			Buy	200	0.00

2033 On 03/02/2022	Bond Future	Sell	200	0.00
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**R186 Bond Future**

R186 On 03/02/2022	Bond Future	Sell	51	0.00
R186 On 03/02/2022	Bond Future	Buy	51	0.00
R186 On 03/02/2022	Bond Future	Sell	193	0.00
R186 On 03/02/2022	Bond Future	Buy	193	0.00
R186 On 03/02/2022	Bond Future	Sell	500	0.00
R186 On 03/02/2022	Bond Future	Buy	500	0.00
R186 On 03/02/2022	Bond Future	Sell	750	0.00
R186 On 03/02/2022	Bond Future	Buy	750	0.00
R186 On 03/02/2022	Bond Future	Sell	4,000	0.00
R186 On 03/02/2022	Bond Future	Buy	4,000	0.00
R186 On 03/02/2022	Bond Future	Sell	4,640	0.00
R186 On 03/02/2022	Bond Future	Buy	4,640	0.00
R186 On 03/02/2022	Bond Future	Buy	10,083	0.00
R186 On 03/02/2022	Bond Future	Sell	10,083	0.00

**R197 Bond Future**

R197 On 03/02/2022	Bond Future	Sell	60	0.00
R197 On 03/02/2022	Bond Future	Sell	60	0.00
R197 On 03/02/2022	Bond Future	Buy	60	0.00
R197 On 03/02/2022	Bond Future	Sell	60	0.00
R197 On 03/02/2022	Bond Future	Buy	60	0.00
R197 On 03/02/2022	Bond Future	Buy	60	0.00

**R2030 Bond Future**

2030 On 03/02/2022	Bond Future	Buy	1	0.00
2030 On 03/02/2022	Bond Future	Sell	1	0.00
2030 On 03/02/2022	Bond Future	Buy	1	0.00
2030 On 03/02/2022	Bond Future	Sell	1	0.00
2030 On 05/05/2022	Bond Future	Sell	6	0.00
2030 On 05/05/2022	Bond Future	Buy	6	0.00
2030 On 05/05/2022	Bond Future	Sell	6	0.00
2030 On 05/05/2022	Bond Future	Buy	6	0.00
2030 On 03/02/2022	Bond Future	Sell	100	0.00
2030 On 03/02/2022	Bond Future	Buy	100	0.00
2030 On 03/02/2022	Bond Future	Sell	250	0.00
2030 On 03/02/2022	Bond Future	Buy	250	0.00
2030 On 03/02/2022	Bond Future	Sell	820	0.00
2030 On 03/02/2022	Bond Future	Buy	820	0.00
2030 On 03/02/2022	Bond Future	Sell	820	0.00
2030 On 03/02/2022	Bond Future	Buy	820	0.00
2030 On 03/02/2022	Bond Future	Sell	1,600	0.00
2030 On 03/02/2022	Bond Future	Buy	1,600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022	Bond Future		Buy	1,950	0.00
2030 On 03/02/2022	Bond Future		Sell	1,950	0.00
<b>R2032 Bond Future</b>					
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		Buy	2	0.00
2032 On 03/02/2022	Bond Future		Sell	2	0.00
2032 On 03/02/2022	Bond Future		Buy	6	0.00
2032 On 03/02/2022	Bond Future		Sell	6	0.00
2032 On 03/02/2022	Bond Future		Sell	6	0.00
2032 On 03/02/2022	Bond Future		Buy	6	0.00
2032 On 03/02/2022	Bond Future		Sell	6	0.00
2032 On 03/02/2022	Bond Future		Buy	6	0.00
<b>R2035 Bond Future</b>					
R035 On 03/02/2022	Bond Future		Sell	1	0.00
R035 On 03/02/2022	Bond Future		Buy	1	0.00
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		Sell	232	0.00
R035 On 03/02/2022	Bond Future		Buy	232	0.00
R035 On 03/02/2022	Bond Future		Sell	250	0.00
R035 On 03/02/2022	Bond Future		Buy	250	0.00
R035 On 03/02/2022	Bond Future		Sell	540	0.00
R035 On 03/02/2022	Bond Future		Buy	540	0.00
R035 On 03/02/2022	Bond Future		Sell	600	0.00
R035 On 03/02/2022	Bond Future		Buy	600	0.00
R035 On 03/02/2022	Bond Future		Sell	842	0.00
R035 On 03/02/2022	Bond Future		Buy	842	0.00
R035 On 03/02/2022	Bond Future		Sell	900	0.00
R035 On 03/02/2022	Bond Future		Buy	900	0.00
R035 On 03/02/2022	Bond Future		Buy	3,364	0.00
R035 On 03/02/2022	Bond Future		Sell	3,364	0.00
<b>R2040 Bond Future</b>					
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		Sell	103	0.00
2040 On 03/02/2022	Bond Future		Buy	103	0.00

2040 On 03/02/2022	Bond Future	Buy	142	0.00
2040 On 03/02/2022	Bond Future	Sell	142	0.00
2040 On 03/02/2022	Bond Future	Sell	142	0.00
2040 On 03/02/2022	Bond Future	Buy	142	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Sell	130	0.00
2044 On 03/02/2022	Bond Future	Buy	130	0.00
2044 On 03/02/2022	Bond Future	Sell	180	0.00
2044 On 03/02/2022	Bond Future	Buy	180	0.00
2044 On 03/02/2022	Bond Future	Sell	348	0.00
2044 On 03/02/2022	Bond Future	Buy	348	0.00
2044 On 03/02/2022	Bond Future	Buy	478	0.00
2044 On 03/02/2022	Bond Future	Sell	478	0.00
2044 On 03/02/2022	Bond Future	Sell	478	0.00
2044 On 03/02/2022	Bond Future	Buy	478	0.00

**Grand Total for Daily Detailed Turnover: 35,613 0.00**