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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/09/2021

TO DATE : 27/09/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

R186 Bond Future

R186 On 04/11/2021	Bond Future		Buy	4	0.00
R186 On 04/11/2021	Bond Future		Sell	4	0.00
R186 On 04/11/2021	Bond Future		Buy	8	0.00
R186 On 04/11/2021	Bond Future		Sell	8	0.00
R186 On 04/11/2021	Bond Future		Buy	9	0.00
R186 On 04/11/2021	Bond Future		Sell	9	0.00
R186 On 04/11/2021	Bond Future		Buy	9	0.00
R186 On 04/11/2021	Bond Future		Sell	9	0.00
R186 On 04/11/2021	Bond Future		Buy	12	0.00
R186 On 04/11/2021	Bond Future		Sell	12	0.00
R186 On 04/11/2021	Bond Future		Buy	59	0.00
R186 On 04/11/2021	Bond Future		Sell	59	0.00
R186 On 04/11/2021	Bond Future		Buy	60	0.00

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R186 On 04/11/2021	Bond Future	Sell	60	0.00
R186 On 04/11/2021	Bond Future	Buy	79	0.00
R186 On 04/11/2021	Bond Future	Sell	79	0.00

R2030 Bond Future

2030 On 04/11/2021	Bond Future	Buy	1	0.00
2030 On 04/11/2021	Bond Future	Sell	1	0.00
2030 On 04/11/2021	Bond Future	Buy	3	0.00
2030 On 04/11/2021	Bond Future	Sell	3	0.00
2030 On 04/11/2021	Bond Future	Buy	6	0.00
2030 On 04/11/2021	Bond Future	Sell	6	0.00
2030 On 04/11/2021	Bond Future	Buy	7	0.00
2030 On 04/11/2021	Bond Future	Sell	7	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	9	0.00
2030 On 04/11/2021	Bond Future	Sell	9	0.00
2030 On 04/11/2021	Bond Future	Buy	11	0.00
2030 On 04/11/2021	Bond Future	Sell	11	0.00
2030 On 04/11/2021	Bond Future	Buy	20	0.00
2030 On 04/11/2021	Bond Future	Sell	20	0.00
2030 On 04/11/2021	Bond Future	Buy	25	0.00
2030 On 04/11/2021	Bond Future	Sell	25	0.00
2030 On 04/11/2021	Bond Future	Buy	43	0.00
2030 On 04/11/2021	Bond Future	Sell	43	0.00
2030 On 04/11/2021	Bond Future	Buy	104	0.00
2030 On 04/11/2021	Bond Future	Sell	104	0.00
2030 On 04/11/2021	Bond Future	Buy	238	0.00
2030 On 04/11/2021	Bond Future	Sell	238	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Sell	70	0.00
2032 On 04/11/2021	Bond Future	Buy	70	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Sell	1	0.00
R035 On 04/11/2021	Bond Future	Buy	1	0.00
R035 On 04/11/2021	Bond Future	Sell	2	0.00
R035 On 04/11/2021	Bond Future	Buy	2	0.00
R035 On 04/11/2021	Bond Future	Sell	6	0.00
R035 On 04/11/2021	Bond Future	Buy	6	0.00
R035 On 04/11/2021	Bond Future	Sell	6	0.00
R035 On 04/11/2021	Bond Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/11/2021			Sell	23	0.00
R035 On 04/11/2021			Buy	23	0.00
R035 On 04/11/2021			Sell	38	0.00
R035 On 04/11/2021			Buy	38	0.00
R035 On 04/11/2021			Sell	38	0.00
R035 On 04/11/2021			Buy	38	0.00
R2037 Bond Future					
2037 On 04/11/2021			Sell	1	0.00
2037 On 04/11/2021			Buy	1	0.00
2037 On 04/11/2021			Sell	2	0.00
2037 On 04/11/2021			Buy	2	0.00
2037 On 04/11/2021			Sell	9	0.00
2037 On 04/11/2021			Buy	9	0.00
2037 On 04/11/2021			Sell	10	0.00
2037 On 04/11/2021			Buy	10	0.00
2037 On 04/11/2021			Sell	45	0.00
2037 On 04/11/2021			Buy	45	0.00
2037 On 04/11/2021			Sell	67	0.00
2037 On 04/11/2021			Buy	67	0.00
2037 On 04/11/2021			Sell	67	0.00
2037 On 04/11/2021			Buy	67	0.00
R2040 Bond Future					
2040 On 04/11/2021			Sell	1	0.00
2040 On 04/11/2021			Buy	1	0.00
2040 On 04/11/2021			Sell	3	0.00
2040 On 04/11/2021			Buy	3	0.00
2040 On 04/11/2021			Sell	5	0.00
2040 On 04/11/2021			Buy	5	0.00
2040 On 04/11/2021			Sell	9	0.00
2040 On 04/11/2021			Buy	9	0.00
2040 On 04/11/2021			Sell	31	0.00
2040 On 04/11/2021			Buy	31	0.00
2040 On 04/11/2021			Sell	49	0.00
2040 On 04/11/2021			Buy	49	0.00
2040 On 04/11/2021			Buy	49	0.00
2040 On 04/11/2021			Sell	49	0.00

R2044 Bond Future

2044 On 04/11/2021	Bond Future	Sell	1	0.00
2044 On 04/11/2021	Bond Future	Buy	1	0.00
2044 On 04/11/2021	Bond Future	Sell	3	0.00
2044 On 04/11/2021	Bond Future	Buy	3	0.00
2044 On 04/11/2021	Bond Future	Sell	8	0.00
2044 On 04/11/2021	Bond Future	Buy	8	0.00
2044 On 04/11/2021	Bond Future	Sell	8	0.00
2044 On 04/11/2021	Bond Future	Buy	8	0.00
2044 On 04/11/2021	Bond Future	Sell	42	0.00
2044 On 04/11/2021	Bond Future	Buy	42	0.00
2044 On 04/11/2021	Bond Future	Sell	62	0.00
2044 On 04/11/2021	Bond Future	Buy	62	0.00
2044 On 04/11/2021	Bond Future	Sell	62	0.00
2044 On 04/11/2021	Bond Future	Buy	62	0.00

R2048 Bond Future

R248 On 04/11/2021	Bond Future	Sell	1	0.00
R248 On 04/11/2021	Bond Future	Buy	1	0.00
R248 On 04/11/2021	Bond Future	Sell	1	0.00
R248 On 04/11/2021	Bond Future	Buy	1	0.00
R248 On 04/11/2021	Bond Future	Sell	7	0.00
R248 On 04/11/2021	Bond Future	Buy	7	0.00
R248 On 04/11/2021	Bond Future	Sell	11	0.00
R248 On 04/11/2021	Bond Future	Buy	11	0.00
R248 On 04/11/2021	Bond Future	Sell	45	0.00
R248 On 04/11/2021	Bond Future	Buy	45	0.00
R248 On 04/11/2021	Bond Future	Sell	65	0.00
R248 On 04/11/2021	Bond Future	Buy	65	0.00
R248 On 04/11/2021	Bond Future	Sell	65	0.00
R248 On 04/11/2021	Bond Future	Buy	65	0.00

Grand Total for Daily Detailed Turnover:**1,629****0.00**