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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/01/2022

TO DATE : 14/01/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 05/05/2022	Bond Future		Buy	1	0.00
2029 On 05/05/2022	Bond Future		Sell	1	0.00
2029 On 05/05/2022	Bond Future		Sell	1	0.00
2029 On 05/05/2022	Bond Future		Buy	1	0.00
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Buy	4	0.00
R186 On 03/02/2022	Bond Future		Sell	4	0.00
R186 On 05/05/2022	Bond Future		Sell	4	0.00
R186 On 05/05/2022	Bond Future		Buy	4	0.00
R186 On 03/02/2022	Bond Future		Buy	5	0.00
R186 On 03/02/2022	Bond Future		Sell	5	0.00
R186 On 03/02/2022	Bond Future		Buy	8	0.00

R186 On 03/02/2022	Bond Future	Sell	8	0.00
R186 On 05/05/2022	Bond Future	Sell	8	0.00
R186 On 05/05/2022	Bond Future	Buy	8	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	9	0.00
R186 On 03/02/2022	Bond Future	Sell	9	0.00
R186 On 05/05/2022	Bond Future	Sell	9	0.00
R186 On 05/05/2022	Bond Future	Buy	9	0.00
R186 On 03/02/2022	Bond Future	Buy	10	0.00
R186 On 03/02/2022	Bond Future	Sell	10	0.00
R186 On 05/05/2022	Bond Future	Sell	10	0.00
R186 On 05/05/2022	Bond Future	Buy	10	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	14	0.00
R186 On 03/02/2022	Bond Future	Sell	14	0.00
R186 On 03/02/2022	Bond Future	Buy	14	0.00
R186 On 03/02/2022	Bond Future	Sell	14	0.00
R186 On 05/05/2022	Bond Future	Sell	14	0.00
R186 On 05/05/2022	Bond Future	Buy	14	0.00
R186 On 03/02/2022	Bond Future	Buy	21	0.00
R186 On 03/02/2022	Bond Future	Sell	21	0.00
R186 On 03/02/2022	Bond Future	Buy	21	0.00
R186 On 03/02/2022	Bond Future	Sell	21	0.00
R186 On 03/02/2022	Bond Future	Buy	25	0.00
R186 On 03/02/2022	Bond Future	Sell	25	0.00
R186 On 03/02/2022	Bond Future	Buy	26	0.00
R186 On 03/02/2022	Bond Future	Sell	26	0.00
R186 On 03/02/2022	Bond Future	Buy	28	0.00
R186 On 03/02/2022	Bond Future	Sell	28	0.00
R186 On 05/05/2022	Bond Future	Sell	28	0.00
R186 On 05/05/2022	Bond Future	Buy	28	0.00
R186 On 03/02/2022	Bond Future	Buy	34	0.00
R186 On 03/02/2022	Bond Future	Sell	34	0.00
R186 On 03/02/2022	Bond Future	Buy	46	0.00
R186 On 03/02/2022	Bond Future	Sell	46	0.00
R186 On 05/05/2022	Bond Future	Sell	46	0.00
R186 On 05/05/2022	Bond Future	Buy	46	0.00
R186 On 03/02/2022	Bond Future	Buy	58	0.00
R186 On 03/02/2022	Bond Future	Sell	58	0.00
R186 On 03/02/2022	Bond Future	Buy	68	0.00
R186 On 03/02/2022	Bond Future	Sell	68	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/02/2022			Buy	71	0.00
R186 On 03/02/2022			Sell	71	0.00
R186 On 03/02/2022			Buy	76	0.00
R186 On 03/02/2022			Sell	76	0.00
R186 On 03/02/2022			Buy	82	0.00
R186 On 03/02/2022			Sell	82	0.00
R186 On 03/02/2022			Buy	97	0.00
R186 On 03/02/2022			Sell	97	0.00
R186 On 03/02/2022			Sell	119	0.00
R186 On 03/02/2022			Buy	119	0.00
R186 On 05/05/2022			Sell	119	0.00
R186 On 05/05/2022			Buy	119	0.00
R186 On 03/02/2022			Buy	127	0.00
R186 On 03/02/2022			Sell	127	0.00
R186 On 03/02/2022			Buy	214	0.00
R186 On 03/02/2022			Sell	214	0.00
R186 On 03/02/2022			Buy	221	0.00
R186 On 03/02/2022			Sell	221	0.00
R186 On 03/02/2022			Buy	221	0.00
R186 On 03/02/2022			Sell	221	0.00
R186 On 03/02/2022			Buy	238	0.00
R186 On 03/02/2022			Sell	238	0.00
R186 On 03/02/2022			Buy	303	0.00
R186 On 03/02/2022			Sell	303	0.00
R186 On 03/02/2022			Buy	315	0.00
R186 On 03/02/2022			Sell	315	0.00
R186 On 03/02/2022			Buy	399	0.00
R186 On 03/02/2022			Sell	399	0.00
R186 On 03/02/2022			Buy	1,342	0.00
R186 On 03/02/2022			Sell	1,342	0.00
R186 On 03/02/2022			Sell	4,000	0.00
R186 On 03/02/2022			Buy	4,000	0.00
R186 On 03/02/2022			Sell	4,597	0.00
R186 On 03/02/2022			Buy	4,597	0.00
R186 On 03/02/2022			Buy	4,597	0.00
R186 On 03/02/2022			Sell	4,597	0.00
R186 On 05/05/2022			Buy	4,597	0.00
R186 On 05/05/2022			Sell	4,597	0.00
R186 On 05/05/2022			Buy	4,597	0.00

R186 On 05/05/2022	Bond Future	Sell	4,597	0.00
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R2030 Bond Future

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 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

R2032 Bond Future

2032 On 05/05/2022	Bond Future	Sell	2	0.00
2032 On 05/05/2022	Bond Future	Buy	2	0.00
2032 On 05/05/2022	Bond Future	Sell	2	0.00
2032 On 05/05/2022	Bond Future	Buy	2	0.00
2032 On 03/02/2022	Bond Future	Buy	15	0.00
2032 On 03/02/2022	Bond Future	Sell	15	0.00
2032 On 05/05/2022	Bond Future	Sell	15	0.00
2032 On 05/05/2022	Bond Future	Buy	15	0.00
2032 On 03/02/2022	Bond Future	Buy	17	0.00
2032 On 03/02/2022	Bond Future	Sell	17	0.00
2032 On 05/05/2022	Bond Future	Sell	17	0.00
2032 On 05/05/2022	Bond Future	Buy	17	0.00
2032 On 03/02/2022	Bond Future	Buy	33	0.00
2032 On 03/02/2022	Bond Future	Sell	33	0.00
2032 On 05/05/2022	Bond Future	Sell	33	0.00
2032 On 05/05/2022	Bond Future	Buy	33	0.00
2032 On 03/02/2022	Bond Future	Buy	37	0.00
2032 On 03/02/2022	Bond Future	Sell	37	0.00
2032 On 05/05/2022	Bond Future	Sell	37	0.00
2032 On 05/05/2022	Bond Future	Buy	37	0.00
2032 On 03/02/2022	Bond Future	Buy	41	0.00
2032 On 03/02/2022	Bond Future	Sell	41	0.00
2032 On 05/05/2022	Bond Future	Sell	41	0.00
2032 On 05/05/2022	Bond Future	Buy	41	0.00
2032 On 03/02/2022	Bond Future	Buy	46	0.00
2032 On 03/02/2022	Bond Future	Sell	46	0.00
2032 On 05/05/2022	Bond Future	Sell	46	0.00
2032 On 05/05/2022	Bond Future	Buy	46	0.00
2032 On 03/02/2022	Bond Future	Buy	59	0.00
2032 On 03/02/2022	Bond Future	Sell	59	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022			Sell	59	0.00
2032 On 05/05/2022			Buy	59	0.00
2032 On 03/02/2022			Buy	118	0.00
2032 On 03/02/2022			Sell	118	0.00
2032 On 05/05/2022			Sell	118	0.00
2032 On 05/05/2022			Buy	118	0.00
2032 On 03/02/2022			Buy	130	0.00
2032 On 03/02/2022			Sell	130	0.00
2032 On 03/02/2022			Buy	315	0.00
2032 On 03/02/2022			Sell	315	0.00
2032 On 05/05/2022			Sell	315	0.00
2032 On 05/05/2022			Buy	315	0.00
2032 On 03/02/2022			Buy	705	0.00
2032 On 03/02/2022			Sell	705	0.00
2032 On 03/02/2022			Buy	1,811	0.00
2032 On 03/02/2022			Sell	1,811	0.00
2032 On 05/05/2022			Sell	1,811	0.00
2032 On 05/05/2022			Buy	1,811	0.00
2032 On 03/02/2022			Buy	2,972	0.00
2032 On 03/02/2022			Sell	2,972	0.00
2032 On 05/05/2022			Sell	2,972	0.00
2032 On 05/05/2022			Buy	2,972	0.00
2032 On 03/02/2022			Buy	3,208	0.00
2032 On 03/02/2022			Sell	3,208	0.00
2032 On 05/05/2022			Sell	3,208	0.00
2032 On 05/05/2022			Buy	3,208	0.00
2032 On 03/02/2022			Buy	4,734	0.00
2032 On 03/02/2022			Sell	4,734	0.00
2032 On 03/02/2022			Sell	5,569	0.00
2032 On 03/02/2022			Buy	5,569	0.00
2032 On 03/02/2022			Buy	8,672	0.00
2032 On 03/02/2022			Sell	8,672	0.00
2032 On 05/05/2022			Sell	8,672	0.00
2032 On 05/05/2022			Buy	8,672	0.00
R2035 Bond Future					
R035 On 03/02/2022			Buy	4	0.00
R035 On 03/02/2022			Sell	4	0.00
R035 On 05/05/2022			Sell	4	0.00

R035 On 05/05/2022	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 05/05/2022	Bond Future	Sell	5	0.00
R035 On 05/05/2022	Bond Future	Buy	5	0.00
R035 On 03/02/2022	Bond Future	Buy	14	0.00
R035 On 03/02/2022	Bond Future	Sell	14	0.00
R035 On 05/05/2022	Bond Future	Sell	14	0.00
R035 On 05/05/2022	Bond Future	Buy	14	0.00
R035 On 03/02/2022	Bond Future	Buy	16	0.00
R035 On 03/02/2022	Bond Future	Sell	16	0.00
R035 On 05/05/2022	Bond Future	Sell	16	0.00
R035 On 05/05/2022	Bond Future	Buy	16	0.00
R035 On 03/02/2022	Bond Future	Buy	20	0.00
R035 On 03/02/2022	Bond Future	Sell	20	0.00
R035 On 05/05/2022	Bond Future	Sell	20	0.00
R035 On 05/05/2022	Bond Future	Buy	20	0.00
R035 On 03/02/2022	Bond Future	Buy	46	0.00
R035 On 03/02/2022	Bond Future	Sell	46	0.00
R035 On 05/05/2022	Bond Future	Sell	46	0.00
R035 On 05/05/2022	Bond Future	Buy	46	0.00
R035 On 03/02/2022	Bond Future	Buy	140	0.00
R035 On 03/02/2022	Bond Future	Sell	140	0.00
R035 On 05/05/2022	Bond Future	Sell	140	0.00
R035 On 05/05/2022	Bond Future	Buy	140	0.00
R035 On 03/02/2022	Bond Future	Buy	225	0.00
R035 On 03/02/2022	Bond Future	Sell	225	0.00
R035 On 05/05/2022	Bond Future	Sell	225	0.00
R035 On 05/05/2022	Bond Future	Buy	225	0.00
R035 On 03/02/2022	Bond Future	Buy	2,385	0.00
R035 On 03/02/2022	Bond Future	Sell	2,385	0.00
R035 On 05/05/2022	Bond Future	Sell	2,385	0.00
R035 On 05/05/2022	Bond Future	Buy	2,385	0.00
R035 On 03/02/2022	Bond Future	Sell	2,855	0.00
R035 On 03/02/2022	Bond Future	Buy	2,855	0.00
R035 On 05/05/2022	Bond Future	Sell	2,855	0.00
R035 On 05/05/2022	Bond Future	Buy	2,855	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Buy	84	0.00
2037 On 03/02/2022	Bond Future	Sell	84	0.00
2037 On 05/05/2022	Bond Future	Sell	84	0.00
2037 On 05/05/2022	Bond Future	Buy	84	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/02/2022			Buy	170	0.00
2037 On 03/02/2022			Sell	170	0.00
2037 On 05/05/2022			Sell	170	0.00
2037 On 05/05/2022			Buy	170	0.00
2037 On 03/02/2022			Buy	230	0.00
2037 On 03/02/2022			Sell	230	0.00
2037 On 05/05/2022			Sell	230	0.00
2037 On 05/05/2022			Buy	230	0.00
2037 On 03/02/2022			Buy	235	0.00
2037 On 03/02/2022			Sell	235	0.00
2037 On 05/05/2022			Sell	235	0.00
2037 On 05/05/2022			Buy	235	0.00
2037 On 03/02/2022			Buy	268	0.00
2037 On 03/02/2022			Sell	268	0.00
2037 On 05/05/2022			Sell	268	0.00
2037 On 05/05/2022			Buy	268	0.00
2037 On 03/02/2022			Buy	422	0.00
2037 On 03/02/2022			Sell	422	0.00
2037 On 05/05/2022			Sell	422	0.00
2037 On 05/05/2022			Buy	422	0.00
2037 On 03/02/2022			Buy	581	0.00
2037 On 03/02/2022			Sell	581	0.00
2037 On 05/05/2022			Sell	581	0.00
2037 On 05/05/2022			Buy	581	0.00
2037 On 03/02/2022			Buy	667	0.00
2037 On 03/02/2022			Sell	667	0.00
2037 On 05/05/2022			Sell	667	0.00
2037 On 05/05/2022			Buy	667	0.00
2037 On 03/02/2022			Buy	4,090	0.00
2037 On 03/02/2022			Sell	4,090	0.00
2037 On 05/05/2022			Sell	4,090	0.00
2037 On 05/05/2022			Buy	4,090	0.00
2037 On 03/02/2022			Buy	6,348	0.00
2037 On 03/02/2022			Sell	6,348	0.00
2037 On 05/05/2022			Sell	6,348	0.00
2037 On 05/05/2022			Buy	6,348	0.00
2037 On 03/02/2022			Buy	22,123	0.00
2037 On 03/02/2022			Sell	22,123	0.00
2037 On 05/05/2022			Sell	22,123	0.00

2037 On 05/05/2022	Bond Future	Buy	22,123	0.00
2037 On 03/02/2022	Bond Future	Buy	35,218	0.00
2037 On 03/02/2022	Bond Future	Sell	35,218	0.00
2037 On 05/05/2022	Bond Future	Buy	35,218	0.00
2037 On 05/05/2022	Bond Future	Sell	35,218	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	32	0.00
2040 On 03/02/2022	Bond Future	Sell	32	0.00
2040 On 05/05/2022	Bond Future	Sell	32	0.00
2040 On 05/05/2022	Bond Future	Buy	32	0.00
2040 On 03/02/2022	Bond Future	Buy	33	0.00
2040 On 03/02/2022	Bond Future	Sell	33	0.00
2040 On 05/05/2022	Bond Future	Sell	33	0.00
2040 On 05/05/2022	Bond Future	Buy	33	0.00
2040 On 03/02/2022	Bond Future	Buy	38	0.00
2040 On 03/02/2022	Bond Future	Sell	38	0.00
2040 On 03/02/2022	Bond Future	Sell	38	0.00
2040 On 03/02/2022	Bond Future	Buy	38	0.00
2040 On 03/02/2022	Bond Future	Buy	58	0.00
2040 On 03/02/2022	Bond Future	Sell	58	0.00
2040 On 05/05/2022	Bond Future	Sell	58	0.00
2040 On 05/05/2022	Bond Future	Buy	58	0.00
2040 On 03/02/2022	Bond Future	Buy	59	0.00
2040 On 03/02/2022	Bond Future	Sell	59	0.00
2040 On 05/05/2022	Bond Future	Sell	59	0.00
2040 On 05/05/2022	Bond Future	Buy	59	0.00
2040 On 03/02/2022	Bond Future	Buy	91	0.00
2040 On 03/02/2022	Bond Future	Sell	91	0.00
2040 On 05/05/2022	Bond Future	Sell	91	0.00
2040 On 05/05/2022	Bond Future	Buy	91	0.00
2040 On 03/02/2022	Bond Future	Buy	128	0.00
2040 On 03/02/2022	Bond Future	Sell	128	0.00
2040 On 05/05/2022	Bond Future	Sell	128	0.00
2040 On 05/05/2022	Bond Future	Buy	128	0.00
2040 On 03/02/2022	Bond Future	Buy	370	0.00
2040 On 03/02/2022	Bond Future	Sell	370	0.00
2040 On 05/05/2022	Bond Future	Sell	370	0.00
2040 On 05/05/2022	Bond Future	Buy	370	0.00
2040 On 03/02/2022	Bond Future	Buy	584	0.00
2040 On 03/02/2022	Bond Future	Sell	584	0.00
2040 On 05/05/2022	Bond Future	Sell	584	0.00
2040 On 05/05/2022	Bond Future	Buy	584	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/02/2022			Buy	2,937	0.00
2040 On 03/02/2022			Sell	2,937	0.00
2040 On 05/05/2022			Sell	2,937	0.00
2040 On 05/05/2022			Buy	2,937	0.00
2040 On 03/02/2022			Buy	3,989	0.00
2040 On 03/02/2022			Sell	3,989	0.00
2040 On 05/05/2022			Sell	3,989	0.00
2040 On 05/05/2022			Buy	3,989	0.00
2040 On 03/02/2022			Buy	5,881	0.00
2040 On 03/02/2022			Sell	5,881	0.00
2040 On 05/05/2022			Sell	5,881	0.00
2040 On 05/05/2022			Buy	5,881	0.00
2040 On 03/02/2022			Sell	14,162	0.00
2040 On 03/02/2022			Buy	14,162	0.00
2040 On 05/05/2022			Sell	14,162	0.00
2040 On 05/05/2022			Buy	14,162	0.00
2040 On 03/02/2022			Buy	14,612	0.00
2040 On 03/02/2022			Sell	14,612	0.00
2040 On 03/02/2022			Buy	14,612	0.00
2040 On 03/02/2022			Sell	14,612	0.00
2040 On 05/05/2022			Sell	14,612	0.00
2040 On 05/05/2022			Buy	14,612	0.00
2040 On 05/05/2022			Sell	14,612	0.00
2040 On 05/05/2022			Buy	14,612	0.00
R2044 Bond Future					
2044 On 03/02/2022			Buy	31	0.00
2044 On 03/02/2022			Sell	31	0.00
2044 On 05/05/2022			Sell	31	0.00
2044 On 05/05/2022			Buy	31	0.00
2044 On 03/02/2022			Buy	83	0.00
2044 On 03/02/2022			Sell	83	0.00
2044 On 05/05/2022			Sell	83	0.00
2044 On 05/05/2022			Buy	83	0.00
2044 On 03/02/2022			Buy	96	0.00
2044 On 03/02/2022			Sell	96	0.00
2044 On 05/05/2022			Sell	96	0.00
2044 On 05/05/2022			Buy	96	0.00
2044 On 03/02/2022			Buy	111	0.00

2044 On 03/02/2022	Bond Future	Sell	111	0.00
2044 On 05/05/2022	Bond Future	Sell	111	0.00
2044 On 05/05/2022	Bond Future	Buy	111	0.00
2044 On 03/02/2022	Bond Future	Buy	134	0.00
2044 On 03/02/2022	Bond Future	Sell	134	0.00
2044 On 05/05/2022	Bond Future	Sell	134	0.00
2044 On 05/05/2022	Bond Future	Buy	134	0.00
2044 On 03/02/2022	Bond Future	Buy	312	0.00
2044 On 03/02/2022	Bond Future	Sell	312	0.00
2044 On 05/05/2022	Bond Future	Sell	312	0.00
2044 On 05/05/2022	Bond Future	Buy	312	0.00
2044 On 03/02/2022	Bond Future	Sell	767	0.00
2044 On 03/02/2022	Bond Future	Buy	767	0.00
2044 On 05/05/2022	Bond Future	Buy	767	0.00
2044 On 05/05/2022	Bond Future	Sell	767	0.00

Grand Total for Daily Detailed Turnover:

343,252

0.00