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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/09/2022

TO DATE : 05/09/2022

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### I2025 Bond Future

2025 On 03/11/2022	Bond Future		Buy	5	0.00
2025 On 03/11/2022	Bond Future		Sell	5	0.00
2025 On 03/11/2022	Bond Future		Buy	13	0.00
2025 On 03/11/2022	Bond Future		Sell	13	0.00
2025 On 03/11/2022	Bond Future		Sell	16	0.00
2025 On 03/11/2022	Bond Future		Buy	16	0.00
2025 On 03/11/2022	Bond Future		Buy	24	0.00
2025 On 03/11/2022	Bond Future		Sell	24	0.00
2025 On 03/11/2022	Bond Future		Buy	525	0.00
2025 On 03/11/2022	Bond Future		Sell	525	0.00
2025 On 03/11/2022	Bond Future		Sell	583	0.00
2025 On 03/11/2022	Bond Future		Buy	583	0.00

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**R2023 Bond Future**

R023 On 03/11/2022	Bond Future		Sell	86	0.00
R023 On 03/11/2022	Bond Future		Buy	86	0.00
R023 On 03/11/2022	Bond Future		Sell	86	0.00
R023 On 03/11/2022	Bond Future		Buy	86	0.00

**R2032 Bond Future**

2032 On 03/11/2022	Bond Future		Sell	14	0.00
2032 On 03/11/2022	Bond Future		Buy	14	0.00
2032 On 03/11/2022	Bond Future		Buy	14	0.00
2032 On 03/11/2022	Bond Future		Sell	14	0.00

**R2037 Bond Future**

2037 On 03/11/2022	Bond Future		Sell	32	0.00
2037 On 03/11/2022	Bond Future		Buy	32	0.00
2037 On 03/11/2022	Bond Future		Buy	32	0.00
2037 On 03/11/2022	Bond Future		Sell	32	0.00

**R2044 Bond Future**

2044 On 03/11/2022	Bond Future		Buy	16	0.00	
2044 On 03/11/2022	Bond Future		Sell	16	0.00	
2044 On 03/11/2022	Bond Future		Sell	16	0.00	
2044 On 03/11/2022	Bond Future		Buy	16	0.00	
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	115	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	115	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	115	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	115	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	115	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	115	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	115	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	115	0.00

**R2048 Bond Future**

R248 On 03/11/2022	Bond Future		Buy	2	0.00
R248 On 03/11/2022	Bond Future		Sell	2	0.00
R248 On 03/11/2022	Bond Future		Buy	2	0.00
R248 On 03/11/2022	Bond Future		Sell	2	0.00

**R209 Bond Future**

R209 On 03/11/2022	Bond Future		Sell	54	0.00
R209 On 03/11/2022	Bond Future		Buy	54	0.00
R209 On 03/11/2022	Bond Future		Buy	54	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 03/11/2022 Bond Future			Sell	54	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,034</b>	<b>0.00</b>

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