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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/01/2022

TO DATE : 20/01/2022

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 03/02/2022	Bond Future		Buy	10	0.00
2025 On 03/02/2022	Bond Future		Sell	10	0.00
2025 On 05/05/2022	Bond Future		Sell	10	0.00
2025 On 05/05/2022	Bond Future		Buy	10	0.00
2025 On 03/02/2022	Bond Future		Buy	20	0.00
2025 On 03/02/2022	Bond Future		Sell	20	0.00
2025 On 05/05/2022	Bond Future		Sell	20	0.00
2025 On 05/05/2022	Bond Future		Buy	20	0.00
2025 On 03/02/2022	Bond Future		Buy	30	0.00
2025 On 03/02/2022	Bond Future		Sell	30	0.00
2025 On 05/05/2022	Bond Future		Sell	30	0.00
2025 On 05/05/2022	Bond Future		Buy	30	0.00
2025 On 03/02/2022	Bond Future		Sell	40	0.00

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2025 On 03/02/2022	Bond Future	Buy	40	0.00
2025 On 05/05/2022	Bond Future	Sell	40	0.00
2025 On 05/05/2022	Bond Future	Buy	40	0.00
2025 On 03/02/2022	Bond Future	Buy	200	0.00
2025 On 03/02/2022	Bond Future	Sell	200	0.00
2025 On 05/05/2022	Bond Future	Sell	200	0.00
2025 On 05/05/2022	Bond Future	Buy	200	0.00
2025 On 03/02/2022	Bond Future	Buy	600	0.00
2025 On 03/02/2022	Bond Future	Sell	600	0.00
2025 On 05/05/2022	Bond Future	Sell	600	0.00
2025 On 05/05/2022	Bond Future	Buy	600	0.00
2025 On 03/02/2022	Bond Future	Buy	900	0.00
2025 On 03/02/2022	Bond Future	Sell	900	0.00
2025 On 05/05/2022	Bond Future	Sell	900	0.00
2025 On 05/05/2022	Bond Future	Buy	900	0.00

**R186 Bond Future**

R186 On 05/05/2022	Bond Future	Sell	94	0.00
R186 On 05/05/2022	Bond Future	Buy	94	0.00

**R2032 Bond Future**

2032 On 05/05/2022	Bond Future	Buy	516	0.00
2032 On 05/05/2022	Bond Future	Sell	516	0.00

**R2035 Bond Future**

R035 On 03/02/2022	Bond Future	Sell	2,250	0.00
R035 On 03/02/2022	Bond Future	Buy	2,250	0.00

**R2037 Bond Future**

2037 On 05/05/2022	Bond Future	Buy	56	0.00
2037 On 05/05/2022	Bond Future	Sell	56	0.00
2037 On 05/05/2022	Bond Future	Buy	1,108	0.00
2037 On 05/05/2022	Bond Future	Sell	1,108	0.00
2037 On 05/05/2022	Bond Future	Sell	1,108	0.00
2037 On 05/05/2022	Bond Future	Buy	1,108	0.00

**R2044 Bond Future**

2044 On 05/05/2022	Bond Future	Sell	5	0.00
2044 On 05/05/2022	Bond Future	Buy	5	0.00
2044 On 05/05/2022	Bond Future	Sell	15	0.00
2044 On 05/05/2022	Bond Future	Buy	15	0.00
2044 On 05/05/2022	Bond Future	Sell	19	0.00
2044 On 05/05/2022	Bond Future	Buy	19	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
2044 On 05/05/2022	Bond Future		Sell	29	0.00
2044 On 05/05/2022	Bond Future		Buy	29	0.00
2044 On 05/05/2022	Bond Future		Buy	68	0.00
2044 On 05/05/2022	Bond Future		Sell	68	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,868</b>	<b>0.00</b>