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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/03/2022

TO DATE : 16/03/2022

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### R186 Bond Future

R186 On 05/05/2022	Bond Future		Sell	61	0.00
R186 On 05/05/2022	Bond Future		Buy	61	0.00
R186 On 05/05/2022	Bond Future		Sell	61	0.00
R186 On 05/05/2022	Bond Future		Buy	61	0.00
R186 On 05/05/2022	Bond Future		Sell	100	0.00
R186 On 05/05/2022	Bond Future		Buy	100	0.00
R186 On 05/05/2022	Bond Future		Sell	250	0.00
R186 On 05/05/2022	Bond Future		Buy	250	0.00
R186 On 05/05/2022	Bond Future		Sell	250	0.00
R186 On 05/05/2022	Bond Future		Buy	250	0.00
R186 On 05/05/2022	Bond Future		Sell	250	0.00
R186 On 05/05/2022	Bond Future		Buy	250	0.00
R186 On 05/05/2022	Bond Future		Buy	250	0.00

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R186 On 05/05/2022	Bond Future			Sell	250	0.00
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**R2030 Bond Future**

2030 On 05/05/2022	Bond Future			Sell	10	0.00
2030 On 05/05/2022	Bond Future			Buy	10	0.00
2030 On 05/05/2022	Bond Future			Sell	250	0.00
2030 On 05/05/2022	Bond Future			Buy	250	0.00
2030 On 05/05/2022	Bond Future			Buy	250	0.00
2030 On 05/05/2022	Bond Future			Sell	250	0.00

**R2032 Bond Future**

2032 On 05/05/2022	Bond Future			Sell	1	0.00
2032 On 05/05/2022	Bond Future			Buy	1	0.00
2032 On 05/05/2022	Bond Future			Sell	3	0.00
2032 On 05/05/2022	Bond Future			Buy	3	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	3	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	3	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	3	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	3	0.00
2032 On 05/05/2022	Bond Future			Sell	4	0.00
2032 On 05/05/2022	Bond Future			Buy	4	0.00
2032 On 05/05/2022	Bond Future			Sell	5	0.00
2032 On 05/05/2022	Bond Future			Buy	5	0.00
2032 On 05/05/2022	Bond Future			Sell	7	0.00
2032 On 05/05/2022	Bond Future			Buy	7	0.00
2032 On 05/05/2022	Bond Future			Sell	7	0.00
2032 On 05/05/2022	Bond Future			Buy	7	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	29	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	29	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	29	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	29	0.00
2032 On 05/05/2022	Bond Future			Sell	30	0.00
2032 On 05/05/2022	Bond Future			Buy	30	0.00
2032 On 05/05/2022	Bond Future			Sell	38	0.00
2032 On 05/05/2022	Bond Future			Buy	38	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	40	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	40	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	40	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	40	0.00
2032 On 05/05/2022	Bond Future			Sell	159	0.00
2032 On 05/05/2022	Bond Future			Buy	159	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	165	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	165	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	165	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	165	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	208	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	208	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	208	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	208	0.00
2032 On 05/05/2022	Bond Future			Buy	240	0.00
2032 On 05/05/2022	Bond Future			Sell	240	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	855	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	855	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	855	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	855	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Buy	1,300	0.00
2032 On 04/08/2022	Bond Future	9.40	Call	Sell	1,300	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Buy	1,300	0.00
2032 On 04/08/2022	Bond Future	10.10	Call	Sell	1,300	0.00

**R2035 Bond Future**

R035 On 05/05/2022	Bond Future			Buy	1	0.00
R035 On 05/05/2022	Bond Future			Sell	1	0.00
R035 On 05/05/2022	Bond Future			Sell	1	0.00
R035 On 05/05/2022	Bond Future			Buy	1	0.00
R035 On 05/05/2022	Bond Future			Sell	2	0.00
R035 On 05/05/2022	Bond Future			Buy	2	0.00
R035 On 05/05/2022	Bond Future			Sell	3	0.00
R035 On 05/05/2022	Bond Future			Buy	3	0.00
R035 On 05/05/2022	Bond Future			Buy	4	0.00
R035 On 05/05/2022	Bond Future			Sell	4	0.00
R035 On 05/05/2022	Bond Future			Buy	6	0.00
R035 On 05/05/2022	Bond Future			Sell	6	0.00
R035 On 05/05/2022	Bond Future			Buy	13	0.00
R035 On 05/05/2022	Bond Future			Sell	13	0.00
R035 On 05/05/2022	Bond Future			Buy	14	0.00
R035 On 05/05/2022	Bond Future			Sell	14	0.00
R035 On 05/05/2022	Bond Future			Buy	15	0.00
R035 On 05/05/2022	Bond Future			Sell	15	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 05/05/2022	Bond Future			Buy	20	0.00

R035 On 05/05/2022	Bond Future	Sell	20	0.00
R035 On 05/05/2022	Bond Future	Sell	22	0.00
R035 On 05/05/2022	Bond Future	Buy	22	0.00
R035 On 05/05/2022	Bond Future	Buy	26	0.00
R035 On 05/05/2022	Bond Future	Sell	26	0.00
R035 On 05/05/2022	Bond Future	Buy	36	0.00
R035 On 05/05/2022	Bond Future	Sell	36	0.00
R035 On 05/05/2022	Bond Future	Buy	45	0.00
R035 On 05/05/2022	Bond Future	Sell	45	0.00
R035 On 05/05/2022	Bond Future	Buy	51	0.00
R035 On 05/05/2022	Bond Future	Sell	51	0.00
R035 On 05/05/2022	Bond Future	Buy	71	0.00
R035 On 05/05/2022	Bond Future	Sell	71	0.00
R035 On 05/05/2022	Bond Future	Buy	94	0.00
R035 On 05/05/2022	Bond Future	Sell	94	0.00
R035 On 05/05/2022	Bond Future	Buy	1,029	0.00
R035 On 05/05/2022	Bond Future	Sell	1,029	0.00
R035 On 05/05/2022	Bond Future	Buy	1,126	0.00
R035 On 05/05/2022	Bond Future	Sell	1,126	0.00
R035 On 05/05/2022	Bond Future	Buy	2,551	0.00
R035 On 05/05/2022	Bond Future	Sell	2,551	0.00

**R2037 Bond Future**

2037 On 05/05/2022	Bond Future	Sell	1	0.00
2037 On 05/05/2022	Bond Future	Buy	1	0.00
2037 On 05/05/2022	Bond Future	Sell	2	0.00
2037 On 05/05/2022	Bond Future	Buy	2	0.00
2037 On 05/05/2022	Bond Future	Sell	6	0.00
2037 On 05/05/2022	Bond Future	Buy	6	0.00
2037 On 05/05/2022	Bond Future	Sell	7	0.00
2037 On 05/05/2022	Bond Future	Buy	7	0.00
2037 On 05/05/2022	Bond Future	Sell	41	0.00
2037 On 05/05/2022	Bond Future	Buy	41	0.00
2037 On 05/05/2022	Bond Future	Buy	57	0.00
2037 On 05/05/2022	Bond Future	Sell	57	0.00

**R2040 Bond Future**

2040 On 05/05/2022	Bond Future	Sell	1	0.00
2040 On 05/05/2022	Bond Future	Buy	1	0.00
2040 On 05/05/2022	Bond Future	Sell	2	0.00
2040 On 05/05/2022	Bond Future	Buy	2	0.00
2040 On 05/05/2022	Bond Future	Sell	3	0.00
2040 On 05/05/2022	Bond Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 05/05/2022			Sell	6	0.00
2040 On 05/05/2022			Buy	6	0.00
2040 On 05/05/2022			Sell	28	0.00
2040 On 05/05/2022			Buy	28	0.00
2040 On 05/05/2022			Sell	40	0.00
2040 On 05/05/2022			Buy	40	0.00
<b>R2044 Bond Future</b>					
2044 On 05/05/2022			Sell	1	0.00
2044 On 05/05/2022			Buy	1	0.00
2044 On 05/05/2022			Sell	2	0.00
2044 On 05/05/2022			Buy	2	0.00
2044 On 05/05/2022			Sell	6	0.00
2044 On 05/05/2022			Buy	6	0.00
2044 On 05/05/2022			Sell	6	0.00
2044 On 05/05/2022			Buy	6	0.00
2044 On 05/05/2022			Sell	39	0.00
2044 On 05/05/2022			Buy	39	0.00
2044 On 05/05/2022			Sell	54	0.00
2044 On 05/05/2022			Buy	54	0.00
<b>R2048 Bond Future</b>					
R248 On 05/05/2022			Sell	1	0.00
R248 On 05/05/2022			Buy	1	0.00
R248 On 05/05/2022			Sell	1	0.00
R248 On 05/05/2022			Buy	1	0.00
R248 On 05/05/2022			Sell	7	0.00
R248 On 05/05/2022			Buy	7	0.00
R248 On 05/05/2022			Sell	9	0.00
R248 On 05/05/2022			Buy	9	0.00
R248 On 05/05/2022			Sell	39	0.00
R248 On 05/05/2022			Buy	39	0.00
R248 On 05/05/2022			Sell	50	0.00
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Sell	50	0.00
R248 On 05/05/2022			Buy	50	0.00
R248 On 05/05/2022			Buy	57	0.00
R248 On 05/05/2022			Sell	57	0.00

**R209 Bond Future**

R209 On 05/05/2022	Bond Future	Sell	1	0.00
R209 On 05/05/2022	Bond Future	Buy	1	0.00
R209 On 05/05/2022	Bond Future	Sell	3	0.00
R209 On 05/05/2022	Bond Future	Buy	3	0.00
R209 On 05/05/2022	Bond Future	Sell	3	0.00
R209 On 05/05/2022	Bond Future	Buy	3	0.00
R209 On 05/05/2022	Bond Future	Sell	6	0.00
R209 On 05/05/2022	Bond Future	Buy	6	0.00
R209 On 05/05/2022	Bond Future	Buy	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00

**R213 Bond Future**

R213 On 05/05/2022	Bond Future	Buy	2	0.00
R213 On 05/05/2022	Bond Future	Sell	2	0.00

**R214 Bond Future**

R214 On 05/05/2022	Bond Future	Sell	1	0.00
R214 On 05/05/2022	Bond Future	Buy	1	0.00
R214 On 05/05/2022	Bond Future	Sell	3	0.00
R214 On 05/05/2022	Bond Future	Buy	3	0.00
R214 On 05/05/2022	Bond Future	Sell	3	0.00
R214 On 05/05/2022	Bond Future	Buy	3	0.00
R214 On 05/05/2022	Bond Future	Sell	4	0.00
R214 On 05/05/2022	Bond Future	Buy	4	0.00
R214 On 05/05/2022	Bond Future	Buy	11	0.00
R214 On 05/05/2022	Bond Future	Sell	11	0.00

**Grand Total for Daily Detailed Turnover:****13,138****0.00**