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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/03/2022

TO DATE : 18/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/08/2022	Index Future		Buy	2	0.00
ALBI On 04/08/2022	Index Future		Sell	2	0.00
ALBI On 04/08/2022	Index Future		Buy	2	0.00
ALBI On 04/08/2022	Index Future		Sell	2	0.00
<b>R186 Bond Future</b>					
R186 On 04/08/2022	Bond Future		Sell	7	0.00
R186 On 04/08/2022	Bond Future		Buy	7	0.00
R186 On 05/05/2022	Bond Future		Sell	569	0.00
R186 On 05/05/2022	Bond Future		Buy	569	0.00
<b>R2030 Bond Future</b>					
2030 On 05/05/2022	Bond Future		Sell	163	0.00

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2030 On 05/05/2022	Bond Future	Buy	163	0.00
2030 On 05/05/2022	Bond Future	Sell	193	0.00
2030 On 05/05/2022	Bond Future	Buy	193	0.00
2030 On 05/05/2022	Bond Future	Sell	356	0.00
2030 On 05/05/2022	Bond Future	Buy	356	0.00

**R2032 Bond Future**

2032 On 05/05/2022	Bond Future	Sell	83	0.00
2032 On 05/05/2022	Bond Future	Buy	83	0.00
2032 On 05/05/2022	Bond Future	Buy	135	0.00
2032 On 05/05/2022	Bond Future	Sell	135	0.00
2032 On 05/05/2022	Bond Future	Buy	135	0.00
2032 On 05/05/2022	Bond Future	Sell	135	0.00

**R2035 Bond Future**

R035 On 05/05/2022	Bond Future	Buy	34	0.00
R035 On 05/05/2022	Bond Future	Sell	34	0.00
R035 On 05/05/2022	Bond Future	Buy	53	0.00
R035 On 05/05/2022	Bond Future	Sell	53	0.00
R035 On 05/05/2022	Bond Future	Buy	60	0.00
R035 On 05/05/2022	Bond Future	Sell	60	0.00
R035 On 05/05/2022	Bond Future	Buy	64	0.00
R035 On 05/05/2022	Bond Future	Sell	64	0.00
R035 On 05/05/2022	Bond Future	Buy	123	0.00
R035 On 05/05/2022	Bond Future	Sell	123	0.00
R035 On 05/05/2022	Bond Future	Buy	125	0.00
R035 On 05/05/2022	Bond Future	Sell	125	0.00
R035 On 05/05/2022	Bond Future	Buy	144	0.00
R035 On 05/05/2022	Bond Future	Sell	144	0.00
R035 On 05/05/2022	Bond Future	Buy	179	0.00
R035 On 05/05/2022	Bond Future	Sell	179	0.00
R035 On 05/05/2022	Bond Future	Buy	237	0.00
R035 On 05/05/2022	Bond Future	Sell	237	0.00
R035 On 05/05/2022	Bond Future	Sell	265	0.00
R035 On 05/05/2022	Bond Future	Buy	265	0.00
R035 On 05/05/2022	Bond Future	Buy	265	0.00
R035 On 05/05/2022	Bond Future	Sell	265	0.00
R035 On 05/05/2022	Bond Future	Buy	423	0.00
R035 On 05/05/2022	Bond Future	Sell	423	0.00
R035 On 05/05/2022	Bond Future	Buy	427	0.00
R035 On 05/05/2022	Bond Future	Sell	427	0.00
R035 On 05/05/2022	Bond Future	Sell	1,869	0.00
R035 On 05/05/2022	Bond Future	Buy	1,869	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2040 Bond Future</b>					
2040 On 05/05/2022	Bond Future		Sell	58	0.00
2040 On 05/05/2022	Bond Future		Buy	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
<b>R2044 Bond Future</b>					
2044 On 05/05/2022	Bond Future		Buy	282	0.00
2044 On 05/05/2022	Bond Future		Sell	282	0.00
2044 On 05/05/2022	Bond Future		Buy	282	0.00
2044 On 05/05/2022	Bond Future		Sell	282	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2022	Bond Future		Sell	5	0.00
R248 On 04/08/2022	Bond Future		Buy	5	0.00
<b>R209 Bond Future</b>					
R209 On 05/05/2022	Bond Future		Buy	4	0.00
R209 On 05/05/2022	Bond Future		Sell	4	0.00
R209 On 05/05/2022	Bond Future		Buy	11	0.00
R209 On 05/05/2022	Bond Future		Sell	11	0.00
R209 On 05/05/2022	Bond Future		Buy	23	0.00
R209 On 05/05/2022	Bond Future		Sell	23	0.00
R209 On 05/05/2022	Bond Future		Buy	26	0.00
R209 On 05/05/2022	Bond Future		Sell	26	0.00
R209 On 05/05/2022	Bond Future		Buy	29	0.00
R209 On 05/05/2022	Bond Future		Sell	29	0.00
R209 On 05/05/2022	Bond Future		Buy	82	0.00
R209 On 05/05/2022	Bond Future		Sell	82	0.00
R209 On 05/05/2022	Bond Future		Buy	149	0.00
R209 On 05/05/2022	Bond Future		Sell	149	0.00
R209 On 05/05/2022	Bond Future		Buy	324	0.00
R209 On 05/05/2022	Bond Future		Sell	324	0.00
<b>R213 Bond Future</b>					
R213 On 05/05/2022	Bond Future		Sell	51	0.00
R213 On 05/05/2022	Bond Future		Buy	51	0.00

R213 On 05/05/2022	Bond Future	Sell	77	0.00
R213 On 05/05/2022	Bond Future	Buy	77	0.00
R213 On 05/05/2022	Bond Future	Buy	128	0.00
R213 On 05/05/2022	Bond Future	Sell	128	0.00

**Grand Total for Daily Detailed Turnover:**

**7,502**

**0.00**