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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 28/10/2021

TO DATE : 28/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/11/2021	Index Future		Buy	18	0.00
ALBI On 04/11/2021	Index Future		Sell	18	0.00
ALBI On 03/02/2022	Index Future		Sell	18	0.00
ALBI On 03/02/2022	Index Future		Buy	18	0.00
<b>I2025 Bond Future</b>					
2025 On 03/02/2022	Bond Future		Sell	16	0.00
2025 On 03/02/2022	Bond Future		Buy	16	0.00
2025 On 03/02/2022	Bond Future		Sell	21	0.00
2025 On 03/02/2022	Bond Future		Buy	21	0.00
2025 On 03/02/2022	Bond Future		Sell	25	0.00
2025 On 03/02/2022	Bond Future		Buy	25	0.00
2025 On 03/02/2022	Bond Future		Sell	29	0.00

2025 On 03/02/2022	Bond Future	Buy	29	0.00
2025 On 03/02/2022	Bond Future	Sell	78	0.00
2025 On 03/02/2022	Bond Future	Buy	78	0.00
2025 On 03/02/2022	Bond Future	Sell	85	0.00
2025 On 03/02/2022	Bond Future	Buy	85	0.00
2025 On 03/02/2022	Bond Future	Sell	266	0.00
2025 On 03/02/2022	Bond Future	Buy	266	0.00
2025 On 03/02/2022	Bond Future	Buy	520	0.00
2025 On 03/02/2022	Bond Future	Sell	520	0.00

**I2029 Bond Future**

2029 On 04/11/2021	Bond Future	Buy	20	0.00
2029 On 04/11/2021	Bond Future	Sell	20	0.00
2029 On 03/02/2022	Bond Future	Buy	20	0.00
2029 On 03/02/2022	Bond Future	Sell	20	0.00

**R186 Bond Future**

R186 On 03/02/2022	Bond Future	Sell	8	0.00
R186 On 03/02/2022	Bond Future	Buy	8	0.00
R186 On 03/02/2022	Bond Future	Sell	16	0.00
R186 On 03/02/2022	Bond Future	Buy	16	0.00
R186 On 03/02/2022	Bond Future	Sell	18	0.00
R186 On 03/02/2022	Bond Future	Buy	18	0.00
R186 On 03/02/2022	Bond Future	Sell	18	0.00
R186 On 03/02/2022	Bond Future	Buy	18	0.00
R186 On 03/02/2022	Bond Future	Sell	22	0.00
R186 On 03/02/2022	Bond Future	Buy	22	0.00
R186 On 03/02/2022	Bond Future	Sell	93	0.00
R186 On 03/02/2022	Bond Future	Buy	93	0.00
R186 On 03/02/2022	Bond Future	Sell	128	0.00
R186 On 03/02/2022	Bond Future	Buy	128	0.00
R186 On 03/02/2022	Bond Future	Sell	174	0.00
R186 On 03/02/2022	Bond Future	Buy	174	0.00
R186 On 03/02/2022	Bond Future	Sell	175	0.00
R186 On 03/02/2022	Bond Future	Buy	175	0.00
R186 On 03/02/2022	Bond Future	Buy	268	0.00
R186 On 03/02/2022	Bond Future	Sell	268	0.00

**R2030 Bond Future**

2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	4	0.00
2030 On 03/02/2022	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022	Bond Future		Buy	5	0.00
2030 On 03/02/2022	Bond Future		Sell	5	0.00
2030 On 03/02/2022	Bond Future		Buy	5	0.00
2030 On 03/02/2022	Bond Future		Sell	5	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 03/02/2022	Bond Future		Buy	13	0.00
2030 On 03/02/2022	Bond Future		Sell	13	0.00
2030 On 03/02/2022	Bond Future		Buy	13	0.00
2030 On 03/02/2022	Bond Future		Sell	13	0.00
2030 On 03/02/2022	Bond Future		Buy	16	0.00
2030 On 03/02/2022	Bond Future		Sell	16	0.00
2030 On 03/02/2022	Bond Future		Buy	17	0.00
2030 On 03/02/2022	Bond Future		Sell	17	0.00
2030 On 03/02/2022	Bond Future		Buy	17	0.00
2030 On 03/02/2022	Bond Future		Sell	17	0.00
2030 On 03/02/2022	Bond Future		Buy	17	0.00
2030 On 03/02/2022	Bond Future		Sell	17	0.00
2030 On 03/02/2022	Bond Future		Buy	19	0.00
2030 On 03/02/2022	Bond Future		Sell	19	0.00
2030 On 03/02/2022	Bond Future		Buy	20	0.00
2030 On 03/02/2022	Bond Future		Sell	20	0.00
2030 On 03/02/2022	Bond Future		Buy	22	0.00
2030 On 03/02/2022	Bond Future		Sell	22	0.00
2030 On 03/02/2022	Bond Future		Buy	22	0.00
2030 On 03/02/2022	Bond Future		Sell	22	0.00
2030 On 03/02/2022	Bond Future		Buy	31	0.00
2030 On 03/02/2022	Bond Future		Sell	31	0.00
2030 On 03/02/2022	Bond Future		Buy	32	0.00
2030 On 03/02/2022	Bond Future		Sell	32	0.00
2030 On 03/02/2022	Bond Future		Buy	36	0.00
2030 On 03/02/2022	Bond Future		Sell	36	0.00
2030 On 03/02/2022	Bond Future		Buy	37	0.00
2030 On 03/02/2022	Bond Future		Sell	37	0.00
2030 On 03/02/2022	Bond Future		Buy	45	0.00
2030 On 03/02/2022	Bond Future		Sell	45	0.00
2030 On 03/02/2022	Bond Future		Buy	46	0.00
2030 On 03/02/2022	Bond Future		Sell	46	0.00
2030 On 03/02/2022	Bond Future		Buy	51	0.00
2030 On 03/02/2022	Bond Future		Sell	51	0.00
2030 On 03/02/2022	Bond Future		Buy	51	0.00

2030 On 03/02/2022	Bond Future	Sell	51	0.00
2030 On 03/02/2022	Bond Future	Buy	73	0.00
2030 On 03/02/2022	Bond Future	Sell	73	0.00
2030 On 03/02/2022	Bond Future	Buy	73	0.00
2030 On 03/02/2022	Bond Future	Sell	73	0.00
2030 On 03/02/2022	Bond Future	Buy	82	0.00
2030 On 03/02/2022	Bond Future	Sell	82	0.00
2030 On 03/02/2022	Bond Future	Buy	82	0.00
2030 On 03/02/2022	Bond Future	Sell	82	0.00
2030 On 03/02/2022	Bond Future	Buy	90	0.00
2030 On 03/02/2022	Bond Future	Sell	90	0.00
2030 On 03/02/2022	Bond Future	Buy	91	0.00
2030 On 03/02/2022	Bond Future	Sell	91	0.00
2030 On 03/02/2022	Bond Future	Buy	121	0.00
2030 On 03/02/2022	Bond Future	Sell	121	0.00
2030 On 03/02/2022	Bond Future	Buy	122	0.00
2030 On 03/02/2022	Bond Future	Sell	122	0.00
2030 On 03/02/2022	Bond Future	Buy	125	0.00
2030 On 03/02/2022	Bond Future	Sell	125	0.00
2030 On 03/02/2022	Bond Future	Buy	125	0.00
2030 On 03/02/2022	Bond Future	Sell	125	0.00
2030 On 03/02/2022	Bond Future	Buy	189	0.00
2030 On 03/02/2022	Bond Future	Sell	189	0.00
2030 On 03/02/2022	Bond Future	Buy	190	0.00
2030 On 03/02/2022	Bond Future	Sell	190	0.00
2030 On 03/02/2022	Bond Future	Buy	948	0.00
2030 On 03/02/2022	Bond Future	Sell	948	0.00
2030 On 03/02/2022	Bond Future	Buy	951	0.00
2030 On 03/02/2022	Bond Future	Sell	951	0.00
2030 On 03/02/2022	Bond Future	Buy	1,689	0.00
2030 On 03/02/2022	Bond Future	Sell	1,689	0.00
2030 On 03/02/2022	Bond Future	Buy	1,696	0.00
2030 On 03/02/2022	Bond Future	Sell	1,696	0.00
2030 On 03/02/2022	Bond Future	Buy	3,589	0.00
2030 On 03/02/2022	Bond Future	Sell	3,589	0.00
2030 On 03/02/2022	Bond Future	Sell	3,589	0.00
2030 On 03/02/2022	Bond Future	Buy	3,589	0.00

**R2040 Bond Future**

2040 On 04/11/2021	Bond Future	Buy	165	0.00
2040 On 04/11/2021	Bond Future	Sell	165	0.00

**R2044 Bond Future**

2044 On 03/02/2022	Bond Future	Buy	16	0.00
2044 On 03/02/2022	Bond Future	Sell	16	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/02/2022	Bond Future		Sell	22	0.00
2044 On 03/02/2022	Bond Future		Buy	22	0.00
2044 On 03/02/2022	Bond Future		Sell	25	0.00
2044 On 03/02/2022	Bond Future		Buy	25	0.00
2044 On 03/02/2022	Bond Future		Sell	26	0.00
2044 On 03/02/2022	Bond Future		Buy	26	0.00
2044 On 03/02/2022	Bond Future		Sell	28	0.00
2044 On 03/02/2022	Bond Future		Buy	28	0.00
2044 On 03/02/2022	Bond Future		Sell	28	0.00
2044 On 03/02/2022	Bond Future		Buy	28	0.00
2044 On 03/02/2022	Bond Future		Sell	37	0.00
2044 On 03/02/2022	Bond Future		Buy	37	0.00
2044 On 03/02/2022	Bond Future		Sell	46	0.00
2044 On 03/02/2022	Bond Future		Buy	46	0.00
2044 On 03/02/2022	Bond Future		Buy	70	0.00
2044 On 03/02/2022	Bond Future		Sell	70	0.00
2044 On 03/02/2022	Bond Future		Sell	80	0.00
2044 On 03/02/2022	Bond Future		Buy	80	0.00
2044 On 03/02/2022	Bond Future		Buy	86	0.00
2044 On 03/02/2022	Bond Future		Sell	86	0.00
2044 On 03/02/2022	Bond Future		Sell	109	0.00
2044 On 03/02/2022	Bond Future		Buy	109	0.00
2044 On 03/02/2022	Bond Future		Sell	428	0.00
2044 On 03/02/2022	Bond Future		Buy	428	0.00
2044 On 03/02/2022	Bond Future		Sell	451	0.00
2044 On 03/02/2022	Bond Future		Buy	451	0.00
2044 On 03/02/2022	Bond Future		Sell	1,280	0.00
2044 On 03/02/2022	Bond Future		Buy	1,280	0.00
2044 On 03/02/2022	Bond Future		Buy	1,280	0.00
2044 On 03/02/2022	Bond Future		Sell	1,280	0.00
2044 On 04/11/2021	Bond Future		Sell	1,407	0.00
2044 On 04/11/2021	Bond Future		Buy	1,407	0.00
<b>R209 Bond Future</b>					
R209 On 03/02/2022	Bond Future		Sell	50	0.00
R209 On 03/02/2022	Bond Future		Buy	50	0.00
<b>R213 Bond Future</b>					
R213 On 03/02/2022	Bond Future		Sell	24	0.00
R213 On 03/02/2022	Bond Future		Buy	24	0.00

R213 On 03/02/2022	Bond Future	Sell	142	0.00
R213 On 03/02/2022	Bond Future	Buy	142	0.00
R213 On 03/02/2022	Bond Future	Buy	166	0.00
R213 On 03/02/2022	Bond Future	Sell	166	0.00

**R214 Bond Future**

R214 On 03/02/2022	Bond Future	Sell	3	0.00
R214 On 03/02/2022	Bond Future	Buy	3	0.00
R214 On 03/02/2022	Bond Future	Sell	3	0.00
R214 On 03/02/2022	Bond Future	Buy	3	0.00
R214 On 03/02/2022	Bond Future	Sell	72	0.00
R214 On 03/02/2022	Bond Future	Buy	72	0.00

**Grand Total for Daily Detailed Turnover: 22,436 0.00**