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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2022

TO DATE : 31/03/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 05/05/2022	GOVI		Buy	1	0.00
GOVI On 05/05/2022	GOVI		Sell	1	0.00
<b>I2033 Bond Future</b>					
2033 On 04/08/2022	Bond Future		Buy	48	0.00
2033 On 04/08/2022	Bond Future		Sell	48	0.00
2033 On 04/08/2022	Bond Future		Buy	48	0.00
2033 On 04/08/2022	Bond Future		Sell	48	0.00
<b>I2038 Bond Future</b>					
2038 On 04/08/2022	Bond Future		Sell	42	0.00
2038 On 04/08/2022	Bond Future		Buy	42	0.00
2038 On 04/08/2022	Bond Future		Sell	42	0.00

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2038 On 04/08/2022	Bond Future	Buy	42	0.00
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**I2050 Bond Future**

2050 On 05/05/2022	Bond Future	Sell	50	0.00
2050 On 05/05/2022	Bond Future	Buy	50	0.00
2050 On 05/05/2022	Bond Future	Sell	50	0.00
2050 On 05/05/2022	Bond Future	Buy	50	0.00
2050 On 05/05/2022	Bond Future	Sell	50	0.00
2050 On 05/05/2022	Bond Future	Buy	50	0.00
2050 On 05/05/2022	Bond Future	Sell	50	0.00
2050 On 05/05/2022	Bond Future	Buy	50	0.00

**R186 Bond Future**

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	Sell	840	0.00
R186 On 05/05/2022	Bond Future	Buy	840	0.00
R186 On 05/05/2022	Bond Future	Buy	840	0.00
R186 On 05/05/2022	Bond Future	Sell	840	0.00

**R202 Bond Future**

R202 On 05/05/2022	Bond Future	Buy	30	0.00
R202 On 05/05/2022	Bond Future	Sell	30	0.00
R202 On 05/05/2022	Bond Future	Sell	30	0.00
R202 On 05/05/2022	Bond Future	Buy	30	0.00

**R2030 Bond Future**

2030 On 05/05/2022	Bond Future	Sell	11	0.00
2030 On 05/05/2022	Bond Future	Buy	11	0.00
2030 On 05/05/2022	Bond Future	Buy	11	0.00
2030 On 05/05/2022	Bond Future	Sell	11	0.00
2030 On 05/05/2022	Bond Future	Sell	12	0.00
2030 On 05/05/2022	Bond Future	Buy	12	0.00
2030 On 05/05/2022	Bond Future	Buy	12	0.00
2030 On 05/05/2022	Bond Future	Sell	12	0.00
2030 On 05/05/2022	Bond Future	Sell	27	0.00
2030 On 05/05/2022	Bond Future	Buy	27	0.00
2030 On 05/05/2022	Bond Future	Buy	250	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	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2022			Buy	250	0.00
2030 On 05/05/2022			Sell	250	0.00
2030 On 05/05/2022			Sell	250	0.00
2030 On 05/05/2022			Buy	250	0.00
2030 On 05/05/2022			Sell	250	0.00
2030 On 05/05/2022			Buy	250	0.00
2030 On 05/05/2022			Buy	250	0.00
2030 On 05/05/2022			Sell	250	0.00
<b>R2032 Bond Future</b>					
2032 On 05/05/2022			Buy	260	0.00
2032 On 05/05/2022			Sell	260	0.00
2032 On 05/05/2022			Buy	260	0.00
2032 On 05/05/2022			Sell	260	0.00
<b>R2037 Bond Future</b>					
2037 On 04/08/2022			Sell	480	0.00
2037 On 04/08/2022			Buy	480	0.00
2037 On 04/08/2022			Buy	480	0.00
2037 On 04/08/2022			Sell	480	0.00
<b>R2040 Bond Future</b>					
2040 On 05/05/2022			Sell	4	0.00
2040 On 05/05/2022			Buy	4	0.00
<b>R2048 Bond Future</b>					
R248 On 05/05/2022			Buy	13	0.00
R248 On 05/05/2022			Sell	13	0.00
R248 On 05/05/2022			Buy	27	0.00
R248 On 05/05/2022			Sell	27	0.00
R248 On 05/05/2022			Buy	64	0.00
R248 On 05/05/2022			Sell	64	0.00
R248 On 05/05/2022			Buy	83	0.00
R248 On 05/05/2022			Sell	83	0.00
R248 On 05/05/2022			Buy	119	0.00
R248 On 05/05/2022			Sell	119	0.00
R248 On 05/05/2022			Buy	123	0.00
R248 On 05/05/2022			Sell	123	0.00

R248 On 05/05/2022	Bond Future	Buy	1,084	0.00
R248 On 05/05/2022	Bond Future	Sell	1,084	0.00
R248 On 05/05/2022	Bond Future	Buy	1,513	0.00
R248 On 05/05/2022	Bond Future	Sell	1,513	0.00

**R213 Bond Future**

R213 On 05/05/2022	Bond Future	Buy	400	0.00
R213 On 05/05/2022	Bond Future	Sell	400	0.00
R213 On 05/05/2022	Bond Future	Buy	400	0.00
R213 On 05/05/2022	Bond Future	Sell	400	0.00

**R214 Bond Future**

R214 On 05/05/2022	Bond Future	Buy	13	0.00
R214 On 05/05/2022	Bond Future	Sell	13	0.00
R214 On 05/05/2022	Bond Future	Buy	13	0.00
R214 On 05/05/2022	Bond Future	Sell	13	0.00

**Grand Total for Daily Detailed Turnover:**

**9,530 0.00**