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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/02/2022

TO DATE : 18/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/05/2022	Bond Future		Buy	65	0.00
2025 On 05/05/2022	Bond Future		Sell	65	0.00
2025 On 05/05/2022	Bond Future		Sell	65	0.00
2025 On 05/05/2022	Bond Future		Buy	65	0.00
<b>R186 Bond Future</b>					
R186 On 05/05/2022	Bond Future		Sell	45	0.00
R186 On 05/05/2022	Bond Future		Buy	45	0.00
R186 On 05/05/2022	Bond Future		Sell	90	0.00
R186 On 05/05/2022	Bond Future		Buy	90	0.00
R186 On 05/05/2022	Bond Future		Buy	135	0.00
R186 On 05/05/2022	Bond Future		Sell	135	0.00
R186 On 05/05/2022	Bond Future		Buy	135	0.00

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R186 On 05/05/2022	Bond Future	Sell	135	0.00
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**R197 Bond Future**

R197 On 05/05/2022	Bond Future	Sell	1	0.00
R197 On 05/05/2022	Bond Future	Buy	1	0.00
R197 On 05/05/2022	Bond Future	Sell	5	0.00
R197 On 05/05/2022	Bond Future	Buy	5	0.00
R197 On 05/05/2022	Bond Future	Buy	6	0.00
R197 On 05/05/2022	Bond Future	Sell	6	0.00

**R2035 Bond Future**

R035 On 05/05/2022	Bond Future	Sell	9	0.00
R035 On 05/05/2022	Bond Future	Buy	9	0.00
R035 On 05/05/2022	Bond Future	Sell	10	0.00
R035 On 05/05/2022	Bond Future	Buy	10	0.00
R035 On 05/05/2022	Bond Future	Sell	11	0.00
R035 On 05/05/2022	Bond Future	Buy	11	0.00
R035 On 05/05/2022	Bond Future	Sell	11	0.00
R035 On 05/05/2022	Bond Future	Buy	11	0.00
R035 On 05/05/2022	Bond Future	Sell	32	0.00
R035 On 05/05/2022	Bond Future	Buy	32	0.00
R035 On 05/05/2022	Bond Future	Sell	38	0.00
R035 On 05/05/2022	Bond Future	Buy	38	0.00
R035 On 05/05/2022	Bond Future	Sell	40	0.00
R035 On 05/05/2022	Bond Future	Buy	40	0.00
R035 On 05/05/2022	Bond Future	Sell	55	0.00
R035 On 05/05/2022	Bond Future	Buy	55	0.00
R035 On 05/05/2022	Bond Future	Sell	91	0.00
R035 On 05/05/2022	Bond Future	Buy	91	0.00
R035 On 05/05/2022	Bond Future	Sell	188	0.00
R035 On 05/05/2022	Bond Future	Buy	188	0.00
R035 On 05/05/2022	Bond Future	Buy	485	0.00
R035 On 05/05/2022	Bond Future	Sell	485	0.00
R035 On 05/05/2022	Bond Future	Sell	485	0.00
R035 On 05/05/2022	Bond Future	Buy	485	0.00

**R2037 Bond Future**

2037 On 05/05/2022	Bond Future	Sell	9	0.00
2037 On 05/05/2022	Bond Future	Buy	9	0.00
2037 On 05/05/2022	Bond Future	Sell	10	0.00
2037 On 05/05/2022	Bond Future	Buy	10	0.00
2037 On 05/05/2022	Bond Future	Sell	11	0.00
2037 On 05/05/2022	Bond Future	Buy	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Sell	12	0.00
2037 On 05/05/2022			Buy	12	0.00
2037 On 05/05/2022			Sell	34	0.00
2037 On 05/05/2022			Buy	34	0.00
2037 On 05/05/2022			Sell	40	0.00
2037 On 05/05/2022			Buy	40	0.00
2037 On 05/05/2022			Sell	42	0.00
2037 On 05/05/2022			Buy	42	0.00
2037 On 05/05/2022			Sell	58	0.00
2037 On 05/05/2022			Buy	58	0.00
2037 On 05/05/2022			Buy	96	0.00
2037 On 05/05/2022			Sell	96	0.00
2037 On 05/05/2022			Sell	198	0.00
2037 On 05/05/2022			Buy	198	0.00
2037 On 05/05/2022			Buy	510	0.00
2037 On 05/05/2022			Sell	510	0.00
2037 On 05/05/2022			Sell	510	0.00
2037 On 05/05/2022			Buy	510	0.00
<b>R2040 Bond Future</b>					
2040 On 05/05/2022			Sell	17	0.00
2040 On 05/05/2022			Buy	17	0.00
2040 On 05/05/2022			Sell	17	0.00
2040 On 05/05/2022			Buy	17	0.00
2040 On 05/05/2022			Buy	17	0.00
2040 On 05/05/2022			Sell	17	0.00
<b>R2044 Bond Future</b>					
2044 On 05/05/2022			Buy	18	0.00
2044 On 05/05/2022			Sell	18	0.00
2044 On 05/05/2022			Buy	20	0.00
2044 On 05/05/2022			Sell	20	0.00
2044 On 05/05/2022			Buy	23	0.00
2044 On 05/05/2022			Sell	23	0.00
2044 On 05/05/2022			Buy	23	0.00
2044 On 05/05/2022			Sell	23	0.00
2044 On 05/05/2022			Buy	66	0.00
2044 On 05/05/2022			Sell	66	0.00
2044 On 05/05/2022			Buy	68	0.00

2044 On 05/05/2022	Bond Future	Sell	68	0.00
2044 On 05/05/2022	Bond Future	Buy	85	0.00
2044 On 05/05/2022	Bond Future	Sell	85	0.00
2044 On 05/05/2022	Bond Future	Buy	117	0.00
2044 On 05/05/2022	Bond Future	Sell	117	0.00
2044 On 05/05/2022	Bond Future	Buy	194	0.00
2044 On 05/05/2022	Bond Future	Sell	194	0.00
2044 On 05/05/2022	Bond Future	Buy	402	0.00
2044 On 05/05/2022	Bond Future	Sell	402	0.00
2044 On 05/05/2022	Bond Future	Buy	1,016	0.00
2044 On 05/05/2022	Bond Future	Buy	1,016	0.00
2044 On 05/05/2022	Bond Future	Sell	1,016	0.00
2044 On 05/05/2022	Bond Future	Sell	1,016	0.00

**R209 Bond Future**

R209 On 05/05/2022	Bond Future	Sell	35	0.00
R209 On 05/05/2022	Bond Future	Buy	35	0.00
R209 On 05/05/2022	Bond Future	Sell	46	0.00
R209 On 05/05/2022	Bond Future	Buy	46	0.00
R209 On 05/05/2022	Bond Future	Sell	81	0.00
R209 On 05/05/2022	Bond Future	Buy	81	0.00

**Grand Total for Daily Detailed Turnover:**

**6,793 0.00**