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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/12/2021

TO DATE : 23/12/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

2025 On 03/02/2022	Bond Future		Sell	1	0.00
2025 On 03/02/2022	Bond Future		Buy	1	0.00
2025 On 03/02/2022	Bond Future		Sell	99	0.00
2025 On 03/02/2022	Bond Future		Buy	99	0.00
2025 On 03/02/2022	Bond Future		Sell	417	0.00
2025 On 03/02/2022	Bond Future		Buy	417	0.00
2025 On 03/02/2022	Bond Future		Buy	517	0.00
2025 On 03/02/2022	Bond Future		Sell	517	0.00

I2033 Bond Future

2033 On 03/02/2022	Bond Future		Buy	810	0.00
2033 On 03/02/2022	Bond Future		Sell	810	0.00
2033 On 03/02/2022	Bond Future		Buy	1,050	0.00

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2033 On 03/02/2022	Bond Future	Sell	1,050	0.00
2033 On 03/02/2022	Bond Future	Sell	1,860	0.00
2033 On 03/02/2022	Bond Future	Buy	1,860	0.00
I2038 Bond Future				
2038 On 03/02/2022	Bond Future	Sell	190	0.00
2038 On 03/02/2022	Bond Future	Buy	190	0.00
2038 On 03/02/2022	Bond Future	Buy	190	0.00
2038 On 03/02/2022	Bond Future	Sell	190	0.00
R186 Bond Future				
R186 On 03/02/2022	Bond Future	Buy	1	0.00
R186 On 03/02/2022	Bond Future	Sell	1	0.00
R186 On 03/02/2022	Bond Future	Sell	1	0.00
R186 On 03/02/2022	Bond Future	Buy	1	0.00
R2030 Bond Future				
2030 On 03/02/2022	Bond Future	Buy	11	0.00
2030 On 03/02/2022	Bond Future	Sell	11	0.00
2030 On 03/02/2022	Bond Future	Sell	11	0.00
2030 On 03/02/2022	Bond Future	Buy	11	0.00
R2035 Bond Future				
R035 On 03/02/2022	Bond Future	Buy	42	0.00
R035 On 03/02/2022	Bond Future	Sell	42	0.00
R035 On 03/02/2022	Bond Future	Buy	200	0.00
R035 On 03/02/2022	Bond Future	Sell	200	0.00
R035 On 03/02/2022	Bond Future	Buy	230	0.00
R035 On 03/02/2022	Bond Future	Sell	230	0.00
R035 On 03/02/2022	Bond Future	Buy	250	0.00
R035 On 03/02/2022	Bond Future	Sell	250	0.00
R035 On 03/02/2022	Bond Future	Buy	530	0.00
R035 On 03/02/2022	Bond Future	Sell	530	0.00
R035 On 03/02/2022	Bond Future	Buy	4,250	0.00
R035 On 03/02/2022	Bond Future	Sell	4,250	0.00
R035 On 03/02/2022	Bond Future	Buy	5,502	0.00
R035 On 03/02/2022	Bond Future	Sell	5,502	0.00
R2037 Bond Future				
2037 On 03/02/2022	Bond Future	Sell	15	0.00
2037 On 03/02/2022	Bond Future	Buy	15	0.00
2037 On 03/02/2022	Bond Future	Buy	15	0.00
2037 On 03/02/2022	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 03/02/2022	Bond Future		Sell	1,500	0.00
R248 On 03/02/2022	Bond Future		Buy	1,500	0.00
R209 Bond Future					
R209 On 03/02/2022	Bond Future		Sell	1,950	0.00
R209 On 03/02/2022	Bond Future		Buy	1,950	0.00
Grand Total for Daily Detailed Turnover:				19,642	0.00