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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/11/2022

TO DATE : 02/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2025 Bond Future				
2025 On 02/02/2023			Sell	200
2025 On 02/02/2023			Buy	200
I2029 Bond Future				
2029 On 02/02/2023			Buy	100
2029 On 02/02/2023			Sell	100
New Inflation Linked Index				
IGOV On 02/02/2023			Sell	7
IGOV On 02/02/2023			Buy	7
IGOV On 02/02/2023			Buy	7
IGOV On 02/02/2023			Sell	7

R197 Bond Future

R197 On 02/02/2023	Bond Future	Buy	215	0.00
R197 On 02/02/2023	Bond Future	Sell	215	0.00
R197 On 02/02/2023	Bond Future	Sell	215	0.00
R197 On 02/02/2023	Bond Future	Buy	215	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Buy	500	0.00
2032 On 02/02/2023	Bond Future	Sell	500	0.00
2032 On 02/02/2023	Bond Future	Sell	500	0.00
2032 On 02/02/2023	Bond Future	Buy	500	0.00
2032 On 02/02/2023	Bond Future	Sell	2,000	0.00
2032 On 02/02/2023	Bond Future	Buy	2,000	0.00
2032 On 02/02/2023	Bond Future	Sell	2,000	0.00
2032 On 02/02/2023	Bond Future	Buy	2,000	0.00
2032 On 03/11/2022	Bond Future	Sell	6,100	0.00
2032 On 03/11/2022	Bond Future	Buy	6,100	0.00
2032 On 03/11/2022	Bond Future	Buy	6,100	0.00
2032 On 03/11/2022	Bond Future	Sell	6,100	0.00

R209 Bond Future

R209 On 03/11/2022	Bond Future	Buy	935	0.00
R209 On 03/11/2022	Bond Future	Sell	935	0.00
R209 On 03/11/2022	Bond Future	Sell	935	0.00
R209 On 03/11/2022	Bond Future	Buy	935	0.00
R209 On 04/05/2023	Bond Future	Sell	935	0.00
R209 On 04/05/2023	Bond Future	Buy	935	0.00
R209 On 04/05/2023	Bond Future	Buy	935	0.00
R209 On 04/05/2023	Bond Future	Sell	935	0.00

Grand Total for Daily Detailed Turnover:**21,684 0.00**