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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/11/2022

TO DATE : 04/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/02/2023	Index Future		Buy	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
New Inflation Linked Index					
IGOV On 02/02/2023	Index Future		Buy	39	0.00
IGOV On 02/02/2023	Index Future		Sell	39	0.00
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Buy	200	0.00

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R186 On 02/02/2023	Bond Future	Sell	200	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	729	0.00
R186 On 02/02/2023	Bond Future	Sell	729	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future	Buy	7	0.00
2030 On 02/02/2023	Bond Future	Sell	7	0.00
2030 On 02/02/2023	Bond Future	Sell	22	0.00
2030 On 02/02/2023	Bond Future	Buy	22	0.00
2030 On 02/02/2023	Bond Future	Buy	28	0.00
2030 On 02/02/2023	Bond Future	Sell	28	0.00
2030 On 02/02/2023	Bond Future	Buy	78	0.00
2030 On 02/02/2023	Bond Future	Sell	78	0.00
2030 On 02/02/2023	Bond Future	Buy	91	0.00
2030 On 02/02/2023	Bond Future	Sell	91	0.00
2030 On 02/02/2023	Bond Future	Buy	166	0.00
2030 On 02/02/2023	Bond Future	Sell	166	0.00
2030 On 02/02/2023	Bond Future	Buy	250	0.00
2030 On 02/02/2023	Bond Future	Sell	250	0.00
2030 On 02/02/2023	Bond Future	Buy	458	0.00
2030 On 02/02/2023	Bond Future	Sell	458	0.00
2030 On 02/02/2023	Bond Future	Buy	2,293	0.00
2030 On 02/02/2023	Bond Future	Sell	2,293	0.00
2030 On 02/02/2023	Bond Future	Sell	3,121	0.00
2030 On 02/02/2023	Bond Future	Buy	3,121	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Sell	10	0.00
2032 On 02/02/2023	Bond Future	Buy	10	0.00
2032 On 02/02/2023	Bond Future	Sell	40	0.00
2032 On 02/02/2023	Bond Future	Buy	40	0.00
2032 On 02/02/2023	Bond Future	Buy	196	0.00
2032 On 02/02/2023	Bond Future	Sell	196	0.00

R2048 Bond Future

R248 On 02/02/2023	Bond Future	Sell	23	0.00
R248 On 02/02/2023	Bond Future	Buy	23	0.00
R248 On 02/02/2023	Bond Future	Buy	23	0.00
R248 On 02/02/2023	Bond Future	Sell	23	0.00

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2023			Buy	880	0.00
R209 On 04/05/2023			Sell	880	0.00
R209 On 04/05/2023			Sell	880	0.00
R209 On 04/05/2023			Buy	880	0.00
R209 On 04/05/2023	11.00	Put	Buy	1,000	0.00
R209 On 04/05/2023	11.00	Put	Sell	1,000	0.00
R209 On 04/05/2023	11.00	Put	Buy	1,000	0.00
R209 On 04/05/2023	11.00	Put	Sell	1,000	0.00
R209 On 04/05/2023	10.00	Call	Sell	2,000	0.00
R209 On 04/05/2023	10.00	Call	Buy	2,000	0.00
R209 On 04/05/2023	10.00	Call	Buy	2,000	0.00
R209 On 04/05/2023	10.00	Call	Sell	2,000	0.00
R214 Bond Future					
R214 On 02/02/2023			Sell	109	0.00
R214 On 02/02/2023			Buy	109	0.00
R214 On 02/02/2023			Buy	109	0.00
R214 On 02/02/2023			Sell	109	0.00
Grand Total for Daily Detailed Turnover:				16,014	0.00