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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/12/2021

TO DATE : 15/12/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/02/2022	Bond Future		Buy	3	0.00
R186 On 03/02/2022	Bond Future		Sell	3	0.00
R186 On 03/02/2022	Bond Future		Buy	6	0.00
R186 On 03/02/2022	Bond Future		Sell	6	0.00
R186 On 03/02/2022	Bond Future		Sell	9	0.00
R186 On 03/02/2022	Bond Future		Buy	9	0.00
R186 On 03/02/2022	Bond Future		Buy	1,000	0.00
R186 On 03/02/2022	Bond Future		Sell	1,000	0.00
R2030 Bond Future					
2030 On 03/02/2022	Bond Future		Sell	3	0.00
2030 On 03/02/2022	Bond Future		Buy	3	0.00
2030 On 03/02/2022	Bond Future		Sell	44	0.00

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2030 On 03/02/2022	Bond Future	Buy	44	0.00
2030 On 03/02/2022	Bond Future	Sell	56	0.00
2030 On 03/02/2022	Bond Future	Buy	56	0.00
2030 On 03/02/2022	Bond Future	Sell	737	0.00
2030 On 03/02/2022	Bond Future	Buy	737	0.00
2030 On 03/02/2022	Bond Future	Buy	837	0.00
2030 On 03/02/2022	Bond Future	Sell	837	0.00
2030 On 03/02/2022	Bond Future	Buy	1,000	0.00
2030 On 03/02/2022	Bond Future	Sell	1,000	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	2,000	0.00
2040 On 03/02/2022	Bond Future	Sell	2,000	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future	Buy	2,500	0.00
2044 On 03/02/2022	Bond Future	Sell	2,500	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Sell	4	0.00
R248 On 03/02/2022	Bond Future	Buy	4	0.00
R248 On 03/02/2022	Bond Future	Sell	5	0.00
R248 On 03/02/2022	Bond Future	Buy	5	0.00
R248 On 03/02/2022	Bond Future	Sell	14	0.00
R248 On 03/02/2022	Bond Future	Buy	14	0.00
R248 On 03/02/2022	Bond Future	Sell	23	0.00
R248 On 03/02/2022	Bond Future	Buy	23	0.00
R248 On 03/02/2022	Bond Future	Buy	5,000	0.00
R248 On 03/02/2022	Bond Future	Sell	5,000	0.00

Grand Total for Daily Detailed Turnover: 13,241 0.00