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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/02/2022

TO DATE : 15/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/05/2022	Index Future		Sell	4	0.00
ALBI On 05/05/2022	Index Future		Buy	4	0.00
ALBI On 05/05/2022	Index Future		Sell	4	0.00
ALBI On 05/05/2022	Index Future		Buy	4	0.00
Govi Total Return Index					
GOVI On 05/05/2022	GOVI		Sell	3	0.00
GOVI On 05/05/2022	GOVI		Buy	3	0.00
GOVI On 05/05/2022	GOVI		Buy	3	0.00
GOVI On 05/05/2022	GOVI		Sell	3	0.00
New Inflation Linked Index					
IGOV On 05/05/2022	Index Future		Sell	1	0.00

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IGOV On 05/05/2022	Index Future	Buy	1	0.00
IGOV On 05/05/2022	Index Future	Sell	1	0.00
IGOV On 05/05/2022	Index Future	Buy	1	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future	Sell	8	0.00
R186 On 05/05/2022	Bond Future	Buy	8	0.00
R186 On 05/05/2022	Bond Future	Sell	47	0.00
R186 On 05/05/2022	Bond Future	Buy	47	0.00
R186 On 05/05/2022	Bond Future	Buy	55	0.00
R186 On 05/05/2022	Bond Future	Sell	55	0.00

R2030 Bond Future

2030 On 05/05/2022	Bond Future	Sell	10	0.00
2030 On 05/05/2022	Bond Future	Buy	10	0.00
2030 On 05/05/2022	Bond Future	Sell	82	0.00
2030 On 05/05/2022	Bond Future	Buy	82	0.00
2030 On 05/05/2022	Bond Future	Buy	92	0.00
2030 On 05/05/2022	Bond Future	Sell	92	0.00
2030 On 05/05/2022	Bond Future	Buy	500	0.00
2030 On 05/05/2022	Bond Future	Sell	500	0.00
2030 On 05/05/2022	Bond Future	Sell	500	0.00
2030 On 05/05/2022	Bond Future	Buy	500	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Sell	6	0.00
R035 On 05/05/2022	Bond Future	Buy	6	0.00
R035 On 05/05/2022	Bond Future	Sell	6	0.00
R035 On 05/05/2022	Bond Future	Buy	6	0.00
R035 On 05/05/2022	Bond Future	Sell	7	0.00
R035 On 05/05/2022	Bond Future	Buy	7	0.00
R035 On 05/05/2022	Bond Future	Sell	7	0.00
R035 On 05/05/2022	Bond Future	Buy	7	0.00
R035 On 05/05/2022	Bond Future	Sell	27	0.00
R035 On 05/05/2022	Bond Future	Buy	27	0.00
R035 On 05/05/2022	Bond Future	Sell	53	0.00
R035 On 05/05/2022	Bond Future	Buy	53	0.00
R035 On 05/05/2022	Bond Future	Buy	53	0.00
R035 On 05/05/2022	Bond Future	Sell	53	0.00

R2037 Bond Future

2037 On 05/05/2022	Bond Future	Buy	1	0.00
2037 On 05/05/2022	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Buy	1	0.00
2037 On 05/05/2022			Sell	1	0.00
2037 On 05/05/2022			Buy	2	0.00
2037 On 05/05/2022			Sell	2	0.00
2037 On 05/05/2022			Buy	3	0.00
2037 On 05/05/2022			Sell	3	0.00
2037 On 05/05/2022			Sell	7	0.00
2037 On 05/05/2022			Buy	7	0.00
2037 On 05/05/2022			Buy	7	0.00
2037 On 05/05/2022			Sell	7	0.00
R2040 Bond Future					
2040 On 05/05/2022			Buy	3	0.00
2040 On 05/05/2022			Sell	3	0.00
2040 On 05/05/2022			Buy	3	0.00
2040 On 05/05/2022			Sell	3	0.00
2040 On 05/05/2022			Sell	5	0.00
2040 On 05/05/2022			Buy	5	0.00
2040 On 05/05/2022			Sell	5	0.00
2040 On 05/05/2022			Buy	5	0.00
2040 On 05/05/2022			Sell	6	0.00
2040 On 05/05/2022			Buy	6	0.00
2040 On 05/05/2022			Sell	6	0.00
2040 On 05/05/2022			Buy	6	0.00
2040 On 05/05/2022			Sell	58	0.00
2040 On 05/05/2022			Buy	58	0.00
2040 On 05/05/2022			Buy	68	0.00
2040 On 05/05/2022			Sell	68	0.00
2040 On 05/05/2022			Buy	68	0.00
2040 On 05/05/2022			Sell	68	0.00
R2044 Bond Future					
2044 On 05/05/2022			Buy	5	0.00
2044 On 05/05/2022			Sell	5	0.00
2044 On 05/05/2022			Sell	6	0.00
2044 On 05/05/2022			Buy	6	0.00
2044 On 05/05/2022			Buy	6	0.00
2044 On 05/05/2022			Sell	6	0.00
2044 On 05/05/2022			Buy	14	0.00

2044 On 05/05/2022	Bond Future	Sell	14	0.00
2044 On 05/05/2022	Bond Future	Buy	19	0.00
2044 On 05/05/2022	Bond Future	Sell	19	0.00
2044 On 05/05/2022	Bond Future	Buy	19	0.00
2044 On 05/05/2022	Bond Future	Sell	19	0.00
2044 On 05/05/2022	Bond Future	Buy	20	0.00
2044 On 05/05/2022	Bond Future	Sell	20	0.00
2044 On 05/05/2022	Bond Future	Sell	20	0.00
2044 On 05/05/2022	Bond Future	Buy	20	0.00
2044 On 05/05/2022	Bond Future	Buy	26	0.00
2044 On 05/05/2022	Bond Future	Sell	26	0.00
2044 On 05/05/2022	Bond Future	Sell	37	0.00
2044 On 05/05/2022	Bond Future	Buy	37	0.00
2044 On 05/05/2022	Bond Future	Buy	37	0.00
2044 On 05/05/2022	Bond Future	Sell	37	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Sell	7	0.00
R248 On 05/05/2022	Bond Future	Buy	7	0.00
R248 On 05/05/2022	Bond Future	Sell	69	0.00
R248 On 05/05/2022	Bond Future	Buy	69	0.00
R248 On 05/05/2022	Bond Future	Sell	656	0.00
R248 On 05/05/2022	Bond Future	Buy	656	0.00
R248 On 05/05/2022	Bond Future	Buy	656	0.00
R248 On 05/05/2022	Bond Future	Sell	656	0.00
R248 On 05/05/2022	Bond Future	Sell	724	0.00
R248 On 05/05/2022	Bond Future	Buy	724	0.00
R248 On 05/05/2022	Bond Future	Buy	800	0.00
R248 On 05/05/2022	Bond Future	Sell	800	0.00

R213 Bond Future

R213 On 05/05/2022	Bond Future	Buy	19	0.00
R213 On 05/05/2022	Bond Future	Sell	19	0.00
R213 On 05/05/2022	Bond Future	Sell	19	0.00
R213 On 05/05/2022	Bond Future	Buy	19	0.00

Grand Total for Daily Detailed Turnover:

4,871 0.00