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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/07/2022

TO DATE : 04/07/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 04/08/2022	Index Future		Sell	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00
ALBI On 04/08/2022	Index Future		Sell	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00
ALBI On 04/08/2022	Index Future		Sell	1	0.00
ALBI On 04/08/2022	Index Future		Buy	1	0.00

Govi Total Return Index

GOVI On 04/08/2022	GOVI		Sell	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00

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New Inflation Linked Index

IGOV On 04/08/2022	Index Future	Buy	17	0.00
IGOV On 04/08/2022	Index Future	Sell	17	0.00

R186 Bond Future

R186 On 04/08/2022	Bond Future	Buy	520	0.00
R186 On 04/08/2022	Bond Future	Sell	520	0.00
R186 On 04/08/2022	Bond Future	Sell	520	0.00
R186 On 04/08/2022	Bond Future	Buy	520	0.00

R2023 Bond Future

R023 On 04/08/2022	Bond Future	Buy	56	0.00
R023 On 04/08/2022	Bond Future	Sell	56	0.00
R023 On 04/08/2022	Bond Future	Buy	56	0.00
R023 On 04/08/2022	Bond Future	Sell	56	0.00
R023 On 04/08/2022	Bond Future	Sell	56	0.00
R023 On 04/08/2022	Bond Future	Buy	56	0.00
R023 On 04/08/2022	Bond Future	Buy	173	0.00
R023 On 04/08/2022	Bond Future	Sell	173	0.00
R023 On 04/08/2022	Bond Future	Buy	633	0.00
R023 On 04/08/2022	Bond Future	Sell	633	0.00
R023 On 04/08/2022	Bond Future	Sell	862	0.00
R023 On 04/08/2022	Bond Future	Buy	862	0.00

R2030 Bond Future

2030 On 04/08/2022	Bond Future	Sell	5	0.00
2030 On 04/08/2022	Bond Future	Buy	5	0.00
2030 On 04/08/2022	Bond Future	Buy	10	0.00
2030 On 04/08/2022	Bond Future	Sell	10	0.00
2030 On 04/08/2022	Bond Future	Buy	76	0.00
2030 On 04/08/2022	Bond Future	Sell	76	0.00
2030 On 04/08/2022	Bond Future	Buy	436	0.00
2030 On 04/08/2022	Bond Future	Sell	436	0.00
2030 On 04/08/2022	Bond Future	Sell	512	0.00
2030 On 04/08/2022	Bond Future	Buy	512	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	125	0.00
2032 On 03/11/2022	Bond Future	Sell	125	0.00
2032 On 03/11/2022	Bond Future	Buy	215	0.00
2032 On 03/11/2022	Bond Future	Sell	215	0.00
2032 On 03/11/2022	Bond Future	Buy	372	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/11/2022			Sell	372	0.00
2032 On 03/11/2022			Buy	1,079	0.00
2032 On 03/11/2022			Sell	1,079	0.00
2032 On 03/11/2022			Buy	2,004	0.00
2032 On 03/11/2022			Sell	2,004	0.00
2032 On 03/11/2022			Sell	3,795	0.00
2032 On 03/11/2022			Buy	3,795	0.00
R2035 Bond Future					
R035 On 04/08/2022			Sell	600	0.00
R035 On 04/08/2022			Buy	600	0.00
R035 On 04/08/2022			Sell	600	0.00
R035 On 04/08/2022			Buy	600	0.00
R035 On 04/08/2022			Sell	2,927	0.00
R035 On 04/08/2022			Buy	2,927	0.00
R035 On 04/08/2022			Sell	2,927	0.00
R035 On 04/08/2022			Buy	2,927	0.00
R2037 Bond Future					
2037 On 04/08/2022			Buy	280	0.00
2037 On 04/08/2022			Sell	280	0.00
2037 On 04/08/2022			Sell	280	0.00
2037 On 04/08/2022			Buy	280	0.00
R2040 Bond Future					
2040 On 04/08/2022			Sell	150	0.00
2040 On 04/08/2022			Buy	150	0.00
2040 On 04/08/2022			Sell	150	0.00
2040 On 04/08/2022			Buy	150	0.00
R2044 Bond Future					
2044 On 04/08/2022			Sell	120	0.00
2044 On 04/08/2022			Buy	120	0.00
2044 On 04/08/2022			Sell	120	0.00
2044 On 04/08/2022			Buy	120	0.00
R2048 Bond Future					
R248 On 04/08/2022			Sell	50	0.00

R248 On 04/08/2022	Bond Future	Buy	50	0.00
R248 On 04/08/2022	Bond Future	Sell	115	0.00
R248 On 04/08/2022	Bond Future	Buy	115	0.00
R248 On 04/08/2022	Bond Future	Buy	1,150	0.00
R248 On 04/08/2022	Bond Future	Sell	1,150	0.00
R248 On 04/08/2022	Bond Future	Sell	1,150	0.00
R248 On 04/08/2022	Bond Future	Buy	1,150	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Sell	3	0.00
R214 On 04/08/2022	Bond Future	Buy	3	0.00
R214 On 04/08/2022	Bond Future	Sell	10	0.00
R214 On 04/08/2022	Bond Future	Buy	10	0.00
R214 On 04/08/2022	Bond Future	Buy	10	0.00
R214 On 04/08/2022	Bond Future	Sell	10	0.00
R214 On 04/08/2022	Bond Future	Sell	11	0.00
R214 On 04/08/2022	Bond Future	Buy	11	0.00
R214 On 04/08/2022	Bond Future	Sell	11	0.00
R214 On 04/08/2022	Bond Future	Buy	11	0.00
R214 On 04/08/2022	Bond Future	Sell	15	0.00
R214 On 04/08/2022	Bond Future	Buy	15	0.00
R214 On 04/08/2022	Bond Future	Sell	20	0.00
R214 On 04/08/2022	Bond Future	Buy	20	0.00
R214 On 04/08/2022	Bond Future	Sell	28	0.00
R214 On 04/08/2022	Bond Future	Buy	28	0.00
R214 On 04/08/2022	Bond Future	Sell	41	0.00
R214 On 04/08/2022	Bond Future	Buy	41	0.00
R214 On 04/08/2022	Bond Future	Sell	55	0.00
R214 On 04/08/2022	Bond Future	Buy	55	0.00
R214 On 04/08/2022	Bond Future	Sell	108	0.00
R214 On 04/08/2022	Bond Future	Buy	108	0.00
R214 On 04/08/2022	Bond Future	Sell	121	0.00
R214 On 04/08/2022	Bond Future	Buy	121	0.00
R214 On 04/08/2022	Bond Future	Sell	168	0.00
R214 On 04/08/2022	Bond Future	Buy	168	0.00
R214 On 04/08/2022	Bond Future	Sell	192	0.00
R214 On 04/08/2022	Bond Future	Buy	192	0.00
R214 On 04/08/2022	Bond Future	Sell	200	0.00
R214 On 04/08/2022	Bond Future	Buy	200	0.00
R214 On 04/08/2022	Bond Future	Buy	200	0.00
R214 On 04/08/2022	Bond Future	Sell	200	0.00
R214 On 04/08/2022	Bond Future	Sell	289	0.00
R214 On 04/08/2022	Bond Future	Buy	289	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2022			Sell	440	0.00
R214 On 04/08/2022			Buy	440	0.00
R214 On 04/08/2022			Sell	502	0.00
R214 On 04/08/2022			Buy	502	0.00
R214 On 04/08/2022			Sell	619	0.00
R214 On 04/08/2022			Buy	619	0.00
R214 On 04/08/2022			Sell	788	0.00
R214 On 04/08/2022			Buy	788	0.00
R214 On 04/08/2022			Sell	789	0.00
R214 On 04/08/2022			Buy	789	0.00
R214 On 04/08/2022			Sell	1,455	0.00
R214 On 04/08/2022			Buy	1,455	0.00
R214 On 04/08/2022			Sell	2,702	0.00
R214 On 04/08/2022			Buy	2,702	0.00
R214 On 04/08/2022			Sell	8,357	0.00
R214 On 04/08/2022			Buy	8,357	0.00
Grand Total for Daily Detailed Turnover:				39,280	0.00