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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/02/2022

TO DATE : 14/02/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/05/2022	Index Future		Sell	35	0.00
ALBI On 05/05/2022	Index Future		Buy	35	0.00
ALBI On 05/05/2022	Index Future		Buy	35	0.00
ALBI On 05/05/2022	Index Future		Sell	35	0.00
ALBI On 05/05/2022	Index Future		Buy	35	0.00
ALBI On 05/05/2022	Index Future		Sell	35	0.00
R2032 Bond Future					
2032 On 05/05/2022	Bond Future		Sell	12	0.00
2032 On 05/05/2022	Bond Future		Buy	12	0.00
2032 On 05/05/2022	Bond Future		Sell	22	0.00
2032 On 05/05/2022	Bond Future		Buy	22	0.00
2032 On 05/05/2022	Bond Future		Sell	24	0.00

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2032 On 05/05/2022	Bond Future	Buy	24	0.00
2032 On 05/05/2022	Bond Future	Sell	35	0.00
2032 On 05/05/2022	Bond Future	Buy	35	0.00
2032 On 05/05/2022	Bond Future	Sell	35	0.00
2032 On 05/05/2022	Bond Future	Buy	35	0.00
2032 On 05/05/2022	Bond Future	Sell	41	0.00
2032 On 05/05/2022	Bond Future	Buy	41	0.00
2032 On 05/05/2022	Bond Future	Sell	45	0.00
2032 On 05/05/2022	Bond Future	Buy	45	0.00
2032 On 05/05/2022	Bond Future	Sell	51	0.00
2032 On 05/05/2022	Bond Future	Buy	51	0.00
2032 On 05/05/2022	Bond Future	Sell	59	0.00
2032 On 05/05/2022	Bond Future	Buy	59	0.00
2032 On 05/05/2022	Bond Future	Sell	83	0.00
2032 On 05/05/2022	Bond Future	Buy	83	0.00
2032 On 05/05/2022	Bond Future	Sell	108	0.00
2032 On 05/05/2022	Bond Future	Buy	108	0.00
2032 On 05/05/2022	Bond Future	Sell	111	0.00
2032 On 05/05/2022	Bond Future	Buy	111	0.00
2032 On 05/05/2022	Bond Future	Sell	119	0.00
2032 On 05/05/2022	Bond Future	Buy	119	0.00
2032 On 05/05/2022	Bond Future	Sell	204	0.00
2032 On 05/05/2022	Bond Future	Buy	204	0.00
2032 On 05/05/2022	Bond Future	Sell	344	0.00
2032 On 05/05/2022	Bond Future	Buy	344	0.00
2032 On 05/05/2022	Bond Future	Sell	406	0.00
2032 On 05/05/2022	Bond Future	Buy	406	0.00
2032 On 05/05/2022	Bond Future	Sell	532	0.00
2032 On 05/05/2022	Bond Future	Buy	532	0.00
2032 On 05/05/2022	Bond Future	Sell	746	0.00
2032 On 05/05/2022	Bond Future	Buy	746	0.00
2032 On 05/05/2022	Bond Future	Sell	2,897	0.00
2032 On 05/05/2022	Bond Future	Buy	2,897	0.00
2032 On 05/05/2022	Bond Future	Sell	5,874	0.00
2032 On 05/05/2022	Bond Future	Buy	5,874	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Sell	60	0.00
R035 On 05/05/2022	Bond Future	Buy	60	0.00
R035 On 05/05/2022	Bond Future	Sell	60	0.00
R035 On 05/05/2022	Bond Future	Buy	60	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 05/05/2022			Buy	32	0.00
2037 On 05/05/2022			Sell	32	0.00
2037 On 05/05/2022			Sell	98	0.00
2037 On 05/05/2022			Buy	98	0.00
2037 On 05/05/2022			Sell	130	0.00
2037 On 05/05/2022			Buy	130	0.00
R2044 Bond Future					
2044 On 05/05/2022			Buy	7	0.00
2044 On 05/05/2022			Sell	7	0.00
2044 On 05/05/2022			Buy	7	0.00
2044 On 05/05/2022			Sell	7	0.00
2044 On 05/05/2022			Buy	8	0.00
2044 On 05/05/2022			Sell	8	0.00
2044 On 05/05/2022			Buy	10	0.00
2044 On 05/05/2022			Sell	10	0.00
2044 On 05/05/2022			Buy	11	0.00
2044 On 05/05/2022			Sell	11	0.00
2044 On 05/05/2022			Sell	43	0.00
2044 On 05/05/2022			Buy	43	0.00
2044 On 05/05/2022			Sell	43	0.00
2044 On 05/05/2022			Buy	43	0.00
R2048 Bond Future					
R248 On 05/05/2022			Sell	13	0.00
R248 On 05/05/2022			Buy	13	0.00
R248 On 05/05/2022			Sell	60	0.00
R248 On 05/05/2022			Buy	60	0.00
R248 On 05/05/2022			Sell	122	0.00
R248 On 05/05/2022			Buy	122	0.00
R248 On 05/05/2022			Buy	300	0.00
R248 On 05/05/2022			Sell	300	0.00
R248 On 05/05/2022			Sell	300	0.00
R248 On 05/05/2022			Buy	300	0.00
R248 On 05/05/2022			Sell	448	0.00
R248 On 05/05/2022			Buy	448	0.00
R248 On 05/05/2022			Sell	643	0.00
R248 On 05/05/2022			Buy	643	0.00

Grand Total for Daily Detailed Turnover:

14,248

0.00