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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/06/2022

TO DATE : 24/06/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

ALBI On 04/08/2022	Index Future		Buy	2	0.00
ALBI On 04/08/2022	Index Future		Sell	2	0.00
ALBI On 04/08/2022	Index Future		Buy	2	0.00
ALBI On 04/08/2022	Index Future		Sell	2	0.00

I2029 Bond Future

2029 On 04/08/2022	Bond Future		Buy	1	0.00
2029 On 04/08/2022	Bond Future		Sell	1	0.00
2029 On 04/08/2022	Bond Future		Buy	11	0.00
2029 On 04/08/2022	Bond Future		Sell	11	0.00
2029 On 04/08/2022	Bond Future		Buy	17	0.00
2029 On 04/08/2022	Bond Future		Sell	17	0.00
2029 On 04/08/2022	Bond Future		Buy	22	0.00

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2029 On 04/08/2022	Bond Future	Sell	22	0.00
2029 On 04/08/2022	Bond Future	Buy	40	0.00
2029 On 04/08/2022	Bond Future	Sell	40	0.00
2029 On 04/08/2022	Bond Future	Buy	102	0.00
2029 On 04/08/2022	Bond Future	Sell	102	0.00
2029 On 04/08/2022	Bond Future	Buy	156	0.00
2029 On 04/08/2022	Bond Future	Sell	156	0.00
2029 On 04/08/2022	Bond Future	Sell	349	0.00
2029 On 04/08/2022	Bond Future	Buy	349	0.00

I2033 Bond Future

2033 On 04/08/2022	Bond Future	Sell	1	0.00
2033 On 04/08/2022	Bond Future	Buy	1	0.00
2033 On 04/08/2022	Bond Future	Sell	11	0.00
2033 On 04/08/2022	Bond Future	Buy	11	0.00
2033 On 04/08/2022	Bond Future	Sell	20	0.00
2033 On 04/08/2022	Bond Future	Buy	20	0.00
2033 On 04/08/2022	Bond Future	Sell	23	0.00
2033 On 04/08/2022	Bond Future	Buy	23	0.00
2033 On 04/08/2022	Bond Future	Sell	44	0.00
2033 On 04/08/2022	Bond Future	Buy	44	0.00
2033 On 04/08/2022	Bond Future	Sell	107	0.00
2033 On 04/08/2022	Bond Future	Buy	107	0.00
2033 On 04/08/2022	Bond Future	Sell	160	0.00
2033 On 04/08/2022	Bond Future	Buy	160	0.00
2033 On 04/08/2022	Bond Future	Sell	366	0.00
2033 On 04/08/2022	Bond Future	Buy	366	0.00

R186 Bond Future

R186 On 04/08/2022	Bond Future	Sell	8	0.00
R186 On 04/08/2022	Bond Future	Buy	8	0.00
R186 On 04/08/2022	Bond Future	Buy	1,330	0.00
R186 On 04/08/2022	Bond Future	Sell	1,330	0.00
R186 On 04/08/2022	Bond Future	Sell	1,330	0.00
R186 On 04/08/2022	Bond Future	Buy	1,330	0.00

R2032 Bond Future

2032 On 04/08/2022	Bond Future	Buy	28	0.00
2032 On 04/08/2022	Bond Future	Buy	28	0.00
2032 On 04/08/2022	Bond Future	Sell	28	0.00
2032 On 04/08/2022	Bond Future	Sell	28	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/08/2022			Sell	80	0.00
R035 On 04/08/2022			Buy	80	0.00
R035 On 04/08/2022			Sell	230	0.00
R035 On 04/08/2022			Buy	230	0.00
R035 On 04/08/2022			Sell	230	0.00
R035 On 04/08/2022			Buy	230	0.00
R035 On 04/08/2022			Sell	653	0.00
R035 On 04/08/2022			Buy	653	0.00
R035 On 04/08/2022			Buy	733	0.00
R035 On 04/08/2022			Sell	733	0.00
R2040 Bond Future					
2040 On 03/11/2022			Sell	200	0.00
2040 On 03/11/2022			Buy	200	0.00
2040 On 03/11/2022			Sell	300	0.00
2040 On 03/11/2022			Buy	300	0.00
2040 On 03/11/2022			Buy	500	0.00
2040 On 03/11/2022			Sell	500	0.00
R2048 Bond Future					
R248 On 04/08/2022			Sell	260	0.00
R248 On 04/08/2022			Buy	260	0.00
R209 Bond Future					
R209 On 04/08/2022			Buy	54	0.00
R209 On 04/08/2022			Sell	54	0.00
R209 On 04/08/2022			Sell	54	0.00
R209 On 04/08/2022			Buy	54	0.00
R213 Bond Future					
R213 On 04/08/2022			Buy	10	0.00
R213 On 04/08/2022			Sell	10	0.00
R213 On 04/08/2022			Buy	10	0.00
R213 On 04/08/2022			Sell	10	0.00
R213 On 04/08/2022			Buy	57	0.00
R213 On 04/08/2022			Sell	57	0.00
R213 On 04/08/2022			Sell	57	0.00
R213 On 04/08/2022			Buy	57	0.00

R214 Bond Future

R214 On 04/08/2022	Bond Future	Sell	39	0.00
R214 On 04/08/2022	Bond Future	Buy	39	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	81	0.00
R214 On 04/08/2022	Bond Future	Buy	81	0.00
R214 On 04/08/2022	Bond Future	Sell	128	0.00
R214 On 04/08/2022	Bond Future	Buy	128	0.00
R214 On 04/08/2022	Bond Future	Sell	865	0.00
R214 On 04/08/2022	Bond Future	Buy	865	0.00
R214 On 04/08/2022	Bond Future	Sell	2,098	0.00
R214 On 04/08/2022	Bond Future	Buy	2,098	0.00
R214 On 04/08/2022	Bond Future	Sell	3,266	0.00
R214 On 04/08/2022	Bond Future	Buy	3,266	0.00

Grand Total for Daily Detailed Turnover:**14,118****0.00**