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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/11/2022

TO DATE : 22/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/02/2023	Index Future		Buy	2	0.00
ALBI On 02/02/2023	Index Future		Sell	2	0.00
ALBI On 02/02/2023	Index Future		Sell	2	0.00
ALBI On 02/02/2023	Index Future		Buy	2	0.00
ALBI On 02/02/2023	Index Future		Buy	2	0.00
ALBI On 02/02/2023	Index Future		Sell	2	0.00

R186 Bond Future

R186 On 02/02/2023	Bond Future		Buy	125	0.00
R186 On 02/02/2023	Bond Future		Sell	125	0.00
R186 On 02/02/2023	Bond Future		Buy	125	0.00
R186 On 02/02/2023	Bond Future		Sell	125	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00

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R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00
R186 On 02/02/2023	Bond Future	Sell	250	0.00
R186 On 02/02/2023	Bond Future	Buy	250	0.00

R197 Bond Future

R197 On 02/02/2023	Bond Future	Buy	215	0.00
R197 On 02/02/2023	Bond Future	Sell	215	0.00
R197 On 02/02/2023	Bond Future	Sell	215	0.00
R197 On 02/02/2023	Bond Future	Buy	215	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Sell	4,500	0.00
R035 On 02/02/2023	Bond Future	Buy	4,500	0.00
R035 On 02/02/2023	Bond Future	Buy	4,500	0.00
R035 On 02/02/2023	Bond Future	Sell	4,500	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	12	0.00
2037 On 02/02/2023	Bond Future	Sell	12	0.00
2037 On 02/02/2023	Bond Future	Sell	12	0.00
2037 On 02/02/2023	Bond Future	Buy	12	0.00
2037 On 02/02/2023	Bond Future	Sell	13	0.00
2037 On 02/02/2023	Bond Future	Buy	13	0.00
2037 On 02/02/2023	Bond Future	Sell	33	0.00
2037 On 02/02/2023	Bond Future	Buy	33	0.00
2037 On 02/02/2023	Bond Future	Buy	44	0.00
2037 On 02/02/2023	Bond Future	Sell	44	0.00
2037 On 02/02/2023	Bond Future	Sell	44	0.00
2037 On 02/02/2023	Bond Future	Buy	44	0.00
2037 On 02/02/2023	Bond Future	Sell	53	0.00
2037 On 02/02/2023	Bond Future	Buy	53	0.00
2037 On 02/02/2023	Bond Future	Buy	57	0.00
2037 On 02/02/2023	Bond Future	Sell	57	0.00
2037 On 02/02/2023	Bond Future	Sell	78	0.00
2037 On 02/02/2023	Bond Future	Buy	78	0.00
2037 On 02/02/2023	Bond Future	Sell	78	0.00
2037 On 02/02/2023	Bond Future	Buy	78	0.00
2037 On 02/02/2023	Bond Future	Buy	270	0.00
2037 On 02/02/2023	Bond Future	Sell	270	0.00
2037 On 02/02/2023	Bond Future	Sell	270	0.00
2037 On 02/02/2023	Bond Future	Buy	270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2023			Sell	815	0.00
2037 On 02/02/2023			Buy	815	0.00
2037 On 02/02/2023			Sell	1,684	0.00
2037 On 02/02/2023			Buy	1,684	0.00
2037 On 02/02/2023			Sell	2,811	0.00
2037 On 02/02/2023			Buy	2,811	0.00
R2040 Bond Future					
2040 On 02/02/2023			Buy	18	0.00
2040 On 02/02/2023			Sell	18	0.00
2040 On 02/02/2023			Sell	18	0.00
2040 On 02/02/2023			Buy	18	0.00
2040 On 02/02/2023			Sell	84	0.00
2040 On 02/02/2023			Buy	84	0.00
2040 On 02/02/2023			Buy	84	0.00
2040 On 02/02/2023			Sell	84	0.00
2040 On 02/02/2023			Buy	200	0.00
2040 On 02/02/2023			Sell	200	0.00
2040 On 02/02/2023			Buy	200	0.00
2040 On 02/02/2023			Sell	200	0.00
2040 On 02/02/2023			Sell	200	0.00
2040 On 02/02/2023			Buy	200	0.00
2040 On 02/02/2023			Sell	500	0.00
2040 On 02/02/2023			Buy	500	0.00
2040 On 02/02/2023			Buy	500	0.00
2040 On 02/02/2023			Sell	500	0.00
R2044 Bond Future					
2044 On 02/02/2023			Buy	13	0.00
2044 On 02/02/2023			Sell	13	0.00
2044 On 02/02/2023			Sell	13	0.00
2044 On 02/02/2023			Buy	13	0.00
2044 On 02/02/2023			Buy	157	0.00
2044 On 02/02/2023			Sell	157	0.00
2044 On 02/02/2023			Sell	157	0.00
2044 On 02/02/2023			Buy	157	0.00
R2048 Bond Future					

R248 On 02/02/2023	Bond Future	Buy	49	0.00
R248 On 02/02/2023	Bond Future	Sell	49	0.00
R248 On 02/02/2023	Bond Future	Buy	50	0.00
R248 On 02/02/2023	Bond Future	Sell	50	0.00
R248 On 02/02/2023	Bond Future	Sell	240	0.00
R248 On 02/02/2023	Bond Future	Buy	240	0.00
R248 On 02/02/2023	Bond Future	Buy	240	0.00
R248 On 02/02/2023	Bond Future	Sell	240	0.00

Grand Total for Daily Detailed Turnover: 19,433 0.00