



Johannesburg
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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/10/2021

TO DATE : 12/10/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

ES33 Bond Future

ES33 On 05/05/2022	Bond Future		Buy	87	0.00
ES33 On 05/05/2022	Bond Future		Sell	87	0.00
ES33 On 05/05/2022	Bond Future		Sell	87	0.00
ES33 On 05/05/2022	Bond Future		Buy	87	0.00
ES33 On 03/02/2022	Bond Future		Sell	263	0.00
ES33 On 03/02/2022	Bond Future		Buy	263	0.00
ES33 On 03/02/2022	Bond Future		Sell	263	0.00
ES33 On 03/02/2022	Bond Future		Buy	263	0.00
ES33 On 04/11/2021	Bond Future		Buy	350	0.00
ES33 On 04/11/2021	Bond Future		Sell	350	0.00
ES33 On 04/11/2021	Bond Future		Buy	350	0.00
ES33 On 04/11/2021	Bond Future		Sell	350	0.00

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ES42 Bond Future

ES42 On 05/05/2022	Bond Future	Sell	2	0.00
ES42 On 05/05/2022	Bond Future	Buy	2	0.00
ES42 On 03/02/2022	Bond Future	Sell	8	0.00
ES42 On 03/02/2022	Bond Future	Buy	8	0.00
ES42 On 04/11/2021	Bond Future	Buy	10	0.00
ES42 On 04/11/2021	Bond Future	Sell	10	0.00
ES42 On 05/05/2022	Bond Future	Sell	31	0.00
ES42 On 05/05/2022	Bond Future	Buy	31	0.00
ES42 On 05/05/2022	Bond Future	Sell	62	0.00
ES42 On 05/05/2022	Bond Future	Buy	62	0.00
ES42 On 05/05/2022	Bond Future	Sell	67	0.00
ES42 On 05/05/2022	Bond Future	Buy	67	0.00
ES42 On 03/02/2022	Bond Future	Sell	93	0.00
ES42 On 03/02/2022	Bond Future	Buy	93	0.00
ES42 On 05/05/2022	Bond Future	Sell	100	0.00
ES42 On 05/05/2022	Bond Future	Buy	100	0.00
ES42 On 05/05/2022	Bond Future	Sell	105	0.00
ES42 On 05/05/2022	Bond Future	Buy	105	0.00
ES42 On 05/05/2022	Bond Future	Sell	116	0.00
ES42 On 05/05/2022	Bond Future	Buy	116	0.00
ES42 On 05/05/2022	Bond Future	Sell	120	0.00
ES42 On 05/05/2022	Bond Future	Buy	120	0.00
ES42 On 04/11/2021	Bond Future	Buy	124	0.00
ES42 On 04/11/2021	Bond Future	Sell	124	0.00
ES42 On 05/05/2022	Bond Future	Sell	152	0.00
ES42 On 05/05/2022	Bond Future	Buy	152	0.00
ES42 On 03/02/2022	Bond Future	Sell	188	0.00
ES42 On 03/02/2022	Bond Future	Buy	188	0.00
ES42 On 03/02/2022	Bond Future	Sell	203	0.00
ES42 On 03/02/2022	Bond Future	Buy	203	0.00
ES42 On 05/05/2022	Bond Future	Sell	205	0.00
ES42 On 05/05/2022	Bond Future	Buy	205	0.00
ES42 On 05/05/2022	Bond Future	Sell	232	0.00
ES42 On 05/05/2022	Bond Future	Buy	232	0.00
ES42 On 04/11/2021	Bond Future	Buy	250	0.00
ES42 On 04/11/2021	Bond Future	Sell	250	0.00
ES42 On 04/11/2021	Bond Future	Buy	270	0.00
ES42 On 04/11/2021	Bond Future	Sell	270	0.00
ES42 On 03/02/2022	Bond Future	Sell	300	0.00
ES42 On 03/02/2022	Bond Future	Buy	300	0.00
ES42 On 03/02/2022	Bond Future	Sell	315	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 On 03/02/2022			Buy	315	0.00
ES42 On 03/02/2022			Sell	349	0.00
ES42 On 03/02/2022			Buy	349	0.00
ES42 On 03/02/2022			Sell	360	0.00
ES42 On 03/02/2022			Buy	360	0.00
ES42 On 04/11/2021			Buy	400	0.00
ES42 On 04/11/2021			Sell	400	0.00
ES42 On 04/11/2021			Buy	420	0.00
ES42 On 04/11/2021			Sell	420	0.00
ES42 On 03/02/2022			Sell	458	0.00
ES42 On 03/02/2022			Buy	458	0.00
ES42 On 04/11/2021			Buy	465	0.00
ES42 On 04/11/2021			Sell	465	0.00
ES42 On 04/11/2021			Buy	480	0.00
ES42 On 04/11/2021			Sell	480	0.00
ES42 On 04/11/2021			Buy	610	0.00
ES42 On 04/11/2021			Sell	610	0.00
ES42 On 03/02/2022			Sell	615	0.00
ES42 On 03/02/2022			Buy	615	0.00
ES42 On 03/02/2022			Sell	698	0.00
ES42 On 03/02/2022			Buy	698	0.00
ES42 On 04/11/2021			Buy	820	0.00
ES42 On 04/11/2021			Sell	820	0.00
ES42 On 04/11/2021			Buy	930	0.00
ES42 On 04/11/2021			Sell	930	0.00
ES42 On 05/05/2022			Buy	1,192	0.00
ES42 On 05/05/2022			Sell	1,192	0.00
ES42 On 03/02/2022			Buy	3,587	0.00
ES42 On 03/02/2022			Sell	3,587	0.00
ES42 On 04/11/2021			Sell	4,779	0.00
ES42 On 04/11/2021			Buy	4,779	0.00
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Buy	9	0.00
GOVI On 04/11/2021	GOVI		Sell	9	0.00
GOVI On 03/02/2022	GOVI		Sell	9	0.00
GOVI On 03/02/2022	GOVI		Buy	9	0.00
GOVI On 04/11/2021	GOVI		Buy	21	0.00
GOVI On 04/11/2021	GOVI		Sell	21	0.00

GOVI On 03/02/2022	GOVI	Sell	21	0.00
GOVI On 03/02/2022	GOVI	Buy	21	0.00
GOVI On 04/11/2021	GOVI	Buy	81	0.00
GOVI On 04/11/2021	GOVI	Sell	81	0.00
GOVI On 03/02/2022	GOVI	Sell	81	0.00
GOVI On 03/02/2022	GOVI	Buy	81	0.00
GOVI On 04/11/2021	GOVI	Buy	96	0.00
GOVI On 04/11/2021	GOVI	Sell	96	0.00
GOVI On 03/02/2022	GOVI	Sell	96	0.00
GOVI On 03/02/2022	GOVI	Buy	96	0.00
GOVI On 04/11/2021	GOVI	Sell	640	0.00
GOVI On 04/11/2021	GOVI	Buy	640	0.00
GOVI On 03/02/2022	GOVI	Buy	640	0.00
GOVI On 03/02/2022	GOVI	Sell	640	0.00

I2025 Bond Future

2025 On 05/05/2022	Bond Future	Sell	1	0.00
2025 On 05/05/2022	Bond Future	Buy	1	0.00
2025 On 05/05/2022	Bond Future	Sell	3	0.00
2025 On 05/05/2022	Bond Future	Buy	3	0.00
2025 On 04/11/2021	Bond Future	Buy	4	0.00
2025 On 04/11/2021	Bond Future	Sell	4	0.00
2025 On 05/05/2022	Bond Future	Sell	5	0.00
2025 On 05/05/2022	Bond Future	Buy	5	0.00
2025 On 05/05/2022	Bond Future	Sell	5	0.00
2025 On 05/05/2022	Bond Future	Buy	5	0.00
2025 On 04/11/2021	Bond Future	Buy	12	0.00
2025 On 04/11/2021	Bond Future	Sell	12	0.00
2025 On 05/05/2022	Bond Future	Sell	14	0.00
2025 On 05/05/2022	Bond Future	Buy	14	0.00
2025 On 04/11/2021	Bond Future	Buy	22	0.00
2025 On 04/11/2021	Bond Future	Sell	22	0.00
2025 On 04/11/2021	Bond Future	Buy	23	0.00
2025 On 04/11/2021	Bond Future	Sell	23	0.00
2025 On 05/05/2022	Bond Future	Sell	26	0.00
2025 On 05/05/2022	Bond Future	Buy	26	0.00
2025 On 05/05/2022	Bond Future	Sell	47	0.00
2025 On 05/05/2022	Bond Future	Buy	47	0.00
2025 On 05/05/2022	Bond Future	Sell	53	0.00
2025 On 05/05/2022	Bond Future	Buy	53	0.00
2025 On 05/05/2022	Bond Future	Buy	53	0.00
2025 On 05/05/2022	Bond Future	Sell	53	0.00
2025 On 04/11/2021	Bond Future	Buy	56	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2025 On 04/11/2021	Bond Future		Sell	56	0.00
2025 On 05/05/2022	Bond Future		Sell	63	0.00
2025 On 05/05/2022	Bond Future		Buy	63	0.00
2025 On 04/11/2021	Bond Future		Buy	107	0.00
2025 On 04/11/2021	Bond Future		Sell	107	0.00
2025 On 03/02/2022	Bond Future		Buy	161	0.00
2025 On 03/02/2022	Bond Future		Sell	161	0.00
2025 On 05/05/2022	Bond Future		Sell	164	0.00
2025 On 05/05/2022	Bond Future		Buy	164	0.00
2025 On 04/11/2021	Bond Future		Buy	190	0.00
2025 On 04/11/2021	Bond Future		Sell	190	0.00
2025 On 04/11/2021	Bond Future		Sell	214	0.00
2025 On 04/11/2021	Bond Future		Buy	214	0.00
2025 On 04/11/2021	Bond Future		Sell	214	0.00
2025 On 04/11/2021	Bond Future		Buy	214	0.00
2025 On 04/11/2021	Bond Future		Buy	254	0.00
2025 On 04/11/2021	Bond Future		Sell	254	0.00
2025 On 03/02/2022	Bond Future		Sell	504	0.00
2025 On 03/02/2022	Bond Future		Buy	504	0.00
2025 On 04/11/2021	Bond Future		Sell	668	0.00
2025 On 04/11/2021	Bond Future		Buy	668	0.00
I2029 Bond Future					
2029 On 05/05/2022	Bond Future		Sell	1	0.00
2029 On 05/05/2022	Bond Future		Buy	1	0.00
2029 On 05/05/2022	Bond Future		Sell	4	0.00
2029 On 05/05/2022	Bond Future		Buy	4	0.00
2029 On 03/02/2022	Bond Future		Sell	5	0.00
2029 On 03/02/2022	Bond Future		Buy	5	0.00
2029 On 04/11/2021	Bond Future		Buy	6	0.00
2029 On 04/11/2021	Bond Future		Sell	6	0.00
2029 On 05/05/2022	Bond Future		Sell	7	0.00
2029 On 05/05/2022	Bond Future		Buy	7	0.00
2029 On 05/05/2022	Bond Future		Sell	7	0.00
2029 On 05/05/2022	Bond Future		Buy	7	0.00
2029 On 03/02/2022	Bond Future		Sell	13	0.00
2029 On 03/02/2022	Bond Future		Buy	13	0.00
2029 On 04/11/2021	Bond Future		Buy	17	0.00
2029 On 04/11/2021	Bond Future		Sell	17	0.00

2029 On 05/05/2022	Bond Future	Sell	18	0.00
2029 On 05/05/2022	Bond Future	Buy	18	0.00
2029 On 03/02/2022	Bond Future	Sell	22	0.00
2029 On 03/02/2022	Bond Future	Buy	22	0.00
2029 On 03/02/2022	Bond Future	Sell	23	0.00
2029 On 03/02/2022	Bond Future	Buy	23	0.00
2029 On 04/11/2021	Bond Future	Buy	29	0.00
2029 On 04/11/2021	Bond Future	Sell	29	0.00
2029 On 04/11/2021	Bond Future	Buy	30	0.00
2029 On 04/11/2021	Bond Future	Sell	30	0.00
2029 On 05/05/2022	Bond Future	Sell	35	0.00
2029 On 05/05/2022	Bond Future	Buy	35	0.00
2029 On 05/05/2022	Bond Future	Sell	51	0.00
2029 On 05/05/2022	Bond Future	Buy	51	0.00
2029 On 03/02/2022	Bond Future	Sell	57	0.00
2029 On 03/02/2022	Bond Future	Buy	57	0.00
2029 On 05/05/2022	Bond Future	Sell	63	0.00
2029 On 05/05/2022	Bond Future	Buy	63	0.00
2029 On 04/11/2021	Bond Future	Buy	75	0.00
2029 On 04/11/2021	Bond Future	Sell	75	0.00
2029 On 03/02/2022	Bond Future	Sell	108	0.00
2029 On 03/02/2022	Bond Future	Buy	108	0.00
2029 On 05/05/2022	Bond Future	Buy	142	0.00
2029 On 05/05/2022	Bond Future	Sell	142	0.00
2029 On 05/05/2022	Bond Future	Buy	142	0.00
2029 On 05/05/2022	Bond Future	Sell	142	0.00
2029 On 04/11/2021	Bond Future	Buy	143	0.00
2029 On 04/11/2021	Bond Future	Sell	143	0.00
2029 On 03/02/2022	Bond Future	Sell	153	0.00
2029 On 03/02/2022	Bond Future	Buy	153	0.00
2029 On 05/05/2022	Bond Future	Buy	186	0.00
2029 On 05/05/2022	Bond Future	Sell	186	0.00
2029 On 03/02/2022	Bond Future	Sell	190	0.00
2029 On 03/02/2022	Bond Future	Buy	190	0.00
2029 On 04/11/2021	Bond Future	Buy	204	0.00
2029 On 04/11/2021	Bond Future	Sell	204	0.00
2029 On 04/11/2021	Bond Future	Buy	253	0.00
2029 On 04/11/2021	Bond Future	Sell	253	0.00
2029 On 03/02/2022	Bond Future	Sell	427	0.00
2029 On 03/02/2022	Bond Future	Buy	427	0.00
2029 On 03/02/2022	Bond Future	Buy	427	0.00
2029 On 03/02/2022	Bond Future	Sell	427	0.00
2029 On 04/11/2021	Bond Future	Sell	569	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 04/11/2021			Buy	569	0.00
2029 On 04/11/2021			Sell	569	0.00
2029 On 04/11/2021			Buy	569	0.00
2029 On 03/02/2022			Sell	571	0.00
2029 On 03/02/2022			Buy	571	0.00
2029 On 04/11/2021			Sell	757	0.00
2029 On 04/11/2021			Buy	757	0.00
I2033 Bond Future					
2033 On 05/05/2022			Sell	47	0.00
2033 On 05/05/2022			Buy	47	0.00
2033 On 03/02/2022			Sell	141	0.00
2033 On 03/02/2022			Buy	141	0.00
2033 On 04/11/2021			Buy	188	0.00
2033 On 04/11/2021			Sell	188	0.00
2033 On 05/05/2022			Sell	513	0.00
2033 On 05/05/2022			Buy	513	0.00
2033 On 03/02/2022			Sell	1,540	0.00
2033 On 03/02/2022			Buy	1,540	0.00
2033 On 05/05/2022			Sell	1,561	0.00
2033 On 05/05/2022			Buy	1,561	0.00
2033 On 05/05/2022			Buy	1,655	0.00
2033 On 05/05/2022			Sell	1,655	0.00
2033 On 05/05/2022			Buy	1,655	0.00
2033 On 05/05/2022			Sell	1,655	0.00
2033 On 04/11/2021			Buy	2,053	0.00
2033 On 04/11/2021			Sell	2,053	0.00
2033 On 05/05/2022			Buy	2,121	0.00
2033 On 05/05/2022			Sell	2,121	0.00
2033 On 03/02/2022			Sell	4,683	0.00
2033 On 03/02/2022			Buy	4,683	0.00
2033 On 03/02/2022			Buy	4,967	0.00
2033 On 03/02/2022			Sell	4,967	0.00
2033 On 03/02/2022			Buy	4,967	0.00
2033 On 03/02/2022			Sell	4,967	0.00
2033 On 04/11/2021			Buy	6,244	0.00
2033 On 04/11/2021			Sell	6,244	0.00
2033 On 03/02/2022			Buy	6,364	0.00
2033 On 03/02/2022			Sell	6,364	0.00

2033 On 04/11/2021	Bond Future	Sell	6,622	0.00
2033 On 04/11/2021	Bond Future	Buy	6,622	0.00
2033 On 04/11/2021	Bond Future	Sell	6,622	0.00
2033 On 04/11/2021	Bond Future	Buy	6,622	0.00
2033 On 04/11/2021	Bond Future	Sell	8,485	0.00
2033 On 04/11/2021	Bond Future	Buy	8,485	0.00

I2038 Bond Future

2038 On 05/05/2022	Bond Future	Buy	40	0.00
2038 On 05/05/2022	Bond Future	Sell	40	0.00
2038 On 05/05/2022	Bond Future	Buy	40	0.00
2038 On 05/05/2022	Bond Future	Sell	40	0.00
2038 On 05/05/2022	Bond Future	Sell	60	0.00
2038 On 05/05/2022	Bond Future	Buy	60	0.00
2038 On 03/02/2022	Bond Future	Buy	120	0.00
2038 On 03/02/2022	Bond Future	Sell	120	0.00
2038 On 03/02/2022	Bond Future	Buy	120	0.00
2038 On 03/02/2022	Bond Future	Sell	120	0.00
2038 On 04/11/2021	Bond Future	Sell	160	0.00
2038 On 04/11/2021	Bond Future	Buy	160	0.00
2038 On 04/11/2021	Bond Future	Sell	160	0.00
2038 On 04/11/2021	Bond Future	Buy	160	0.00
2038 On 03/02/2022	Bond Future	Sell	182	0.00
2038 On 03/02/2022	Bond Future	Buy	182	0.00
2038 On 04/11/2021	Bond Future	Buy	242	0.00
2038 On 04/11/2021	Bond Future	Sell	242	0.00
2038 On 05/05/2022	Bond Future	Sell	617	0.00
2038 On 05/05/2022	Bond Future	Buy	617	0.00
2038 On 05/05/2022	Bond Future	Buy	677	0.00
2038 On 05/05/2022	Bond Future	Sell	677	0.00
2038 On 03/02/2022	Bond Future	Sell	1,854	0.00
2038 On 03/02/2022	Bond Future	Buy	1,854	0.00
2038 On 03/02/2022	Bond Future	Buy	2,036	0.00
2038 On 03/02/2022	Bond Future	Sell	2,036	0.00
2038 On 04/11/2021	Bond Future	Buy	2,471	0.00
2038 On 04/11/2021	Bond Future	Sell	2,471	0.00
2038 On 04/11/2021	Bond Future	Sell	2,713	0.00
2038 On 04/11/2021	Bond Future	Buy	2,713	0.00

I2046 Bond Future

2046 On 04/11/2021	Bond Future	Buy	53	0.00
2046 On 04/11/2021	Bond Future	Sell	53	0.00
2046 On 04/11/2021	Bond Future	Buy	53	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 04/11/2021			Sell	53	0.00
2046 On 05/05/2022			Sell	171	0.00
2046 On 05/05/2022			Buy	171	0.00
2046 On 03/02/2022			Sell	517	0.00
2046 On 03/02/2022			Buy	517	0.00
2046 On 04/11/2021			Sell	635	0.00
2046 On 04/11/2021			Buy	635	0.00
2046 On 04/11/2021			Buy	635	0.00
2046 On 04/11/2021			Sell	635	0.00
2046 On 04/11/2021			Sell	3,000	0.00
2046 On 04/11/2021			Buy	3,000	0.00
2046 On 04/11/2021			Buy	3,000	0.00
2046 On 04/11/2021			Sell	3,000	0.00
I2050 Bond Future					
2050 On 05/05/2022			Sell	8	0.00
2050 On 05/05/2022			Buy	8	0.00
2050 On 04/11/2021			Buy	34	0.00
2050 On 04/11/2021			Sell	34	0.00
2050 On 05/05/2022			Sell	371	0.00
2050 On 05/05/2022			Buy	371	0.00
2050 On 05/05/2022			Buy	379	0.00
2050 On 05/05/2022			Sell	379	0.00
2050 On 03/02/2022			Sell	1,140	0.00
2050 On 03/02/2022			Buy	1,140	0.00
2050 On 04/11/2021			Buy	1,485	0.00
2050 On 04/11/2021			Sell	1,485	0.00
2050 On 04/11/2021			Buy	1,519	0.00
2050 On 04/11/2021			Sell	1,519	0.00
New Inflation Linked Index					
IGOV On 04/11/2021			Buy	116	0.00
IGOV On 04/11/2021			Sell	116	0.00
IGOV On 03/02/2022			Sell	116	0.00
IGOV On 03/02/2022			Buy	116	0.00
IGOV On 04/11/2021			Sell	381	0.00
IGOV On 04/11/2021			Buy	381	0.00
IGOV On 03/02/2022			Buy	381	0.00
IGOV On 03/02/2022			Sell	381	0.00

R186 Bond Future

R186 On 04/11/2021	Bond Future	Sell	10	0.00
R186 On 04/11/2021	Bond Future	Buy	10	0.00
R186 On 04/11/2021	Bond Future	Sell	20	0.00
R186 On 04/11/2021	Bond Future	Buy	20	0.00
R186 On 04/11/2021	Bond Future	Sell	30	0.00
R186 On 04/11/2021	Bond Future	Buy	30	0.00
R186 On 04/11/2021	Bond Future	Sell	100	0.00
R186 On 04/11/2021	Bond Future	Buy	100	0.00
R186 On 04/11/2021	Bond Future	Sell	160	0.00
R186 On 04/11/2021	Bond Future	Buy	160	0.00
R186 On 04/11/2021	Bond Future	Buy	160	0.00
R186 On 04/11/2021	Bond Future	Sell	160	0.00
R186 On 04/11/2021	Bond Future	Buy	17,500	0.00
R186 On 04/11/2021	Bond Future	Sell	17,500	0.00
R186 On 03/02/2022	Bond Future	Sell	17,500	0.00
R186 On 03/02/2022	Bond Future	Buy	17,500	0.00

R197 Bond Future

R197 On 05/05/2022	Bond Future	Buy	237	0.00
R197 On 05/05/2022	Bond Future	Sell	237	0.00
R197 On 05/05/2022	Bond Future	Buy	237	0.00
R197 On 05/05/2022	Bond Future	Sell	237	0.00
R197 On 03/02/2022	Bond Future	Sell	713	0.00
R197 On 03/02/2022	Bond Future	Buy	713	0.00
R197 On 03/02/2022	Bond Future	Buy	713	0.00
R197 On 03/02/2022	Bond Future	Sell	713	0.00
R197 On 04/11/2021	Bond Future	Buy	950	0.00
R197 On 04/11/2021	Bond Future	Sell	950	0.00
R197 On 04/11/2021	Bond Future	Sell	950	0.00
R197 On 04/11/2021	Bond Future	Buy	950	0.00

R202 Bond Future

R202 On 04/11/2021	Bond Future	Buy	8	0.00
R202 On 04/11/2021	Bond Future	Sell	8	0.00
R202 On 05/05/2022	Bond Future	Sell	30	0.00
R202 On 05/05/2022	Bond Future	Buy	30	0.00
R202 On 03/02/2022	Bond Future	Sell	64	0.00
R202 On 03/02/2022	Bond Future	Buy	64	0.00
R202 On 03/02/2022	Bond Future	Sell	91	0.00
R202 On 03/02/2022	Bond Future	Buy	91	0.00
R202 On 03/02/2022	Bond Future	Buy	91	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/02/2022			Sell	91	0.00
R202 On 04/11/2021			Sell	121	0.00
R202 On 04/11/2021			Buy	121	0.00
R202 On 04/11/2021			Buy	121	0.00
R202 On 04/11/2021			Sell	121	0.00
R202 On 05/05/2022			Sell	413	0.00
R202 On 05/05/2022			Buy	413	0.00
R202 On 03/02/2022			Sell	1,178	0.00
R202 On 03/02/2022			Buy	1,178	0.00
R202 On 03/02/2022			Sell	1,242	0.00
R202 On 03/02/2022			Buy	1,242	0.00
R202 On 04/11/2021			Buy	1,655	0.00
R202 On 04/11/2021			Sell	1,655	0.00
R2030 Bond Future					
2030 On 03/02/2022			Buy	4	0.00
2030 On 03/02/2022			Sell	4	0.00
2030 On 03/02/2022			Buy	8	0.00
2030 On 03/02/2022			Sell	8	0.00
2030 On 03/02/2022			Buy	14	0.00
2030 On 03/02/2022			Sell	14	0.00
2030 On 03/02/2022			Buy	15	0.00
2030 On 03/02/2022			Sell	15	0.00
2030 On 03/02/2022			Buy	18	0.00
2030 On 03/02/2022			Sell	18	0.00
2030 On 03/02/2022			Buy	31	0.00
2030 On 03/02/2022			Sell	31	0.00
2030 On 03/02/2022			Buy	33	0.00
2030 On 03/02/2022			Sell	33	0.00
2030 On 03/02/2022			Buy	36	0.00
2030 On 03/02/2022			Sell	36	0.00
2030 On 03/02/2022			Buy	45	0.00
2030 On 03/02/2022			Sell	45	0.00
2030 On 03/02/2022			Buy	70	0.00
2030 On 03/02/2022			Sell	70	0.00
2030 On 03/02/2022			Buy	126	0.00
2030 On 03/02/2022			Sell	126	0.00
2030 On 03/02/2022			Buy	138	0.00
2030 On 03/02/2022			Sell	138	0.00

2030 On 03/02/2022	Bond Future	Buy	159	0.00
2030 On 03/02/2022	Bond Future	Sell	159	0.00
2030 On 03/02/2022	Bond Future	Buy	168	0.00
2030 On 03/02/2022	Bond Future	Sell	168	0.00
2030 On 03/02/2022	Bond Future	Buy	198	0.00
2030 On 03/02/2022	Bond Future	Sell	198	0.00
2030 On 04/11/2021	Bond Future	Sell	300	0.00
2030 On 04/11/2021	Bond Future	Buy	300	0.00
2030 On 04/11/2021	Bond Future	Buy	300	0.00
2030 On 04/11/2021	Bond Future	Sell	300	0.00
2030 On 04/11/2021	Bond Future	Sell	300	0.00
2030 On 04/11/2021	Bond Future	Buy	300	0.00
2030 On 03/02/2022	Bond Future	Buy	311	0.00
2030 On 03/02/2022	Bond Future	Sell	311	0.00
2030 On 03/02/2022	Bond Future	Buy	380	0.00
2030 On 03/02/2022	Bond Future	Sell	380	0.00
2030 On 03/02/2022	Bond Future	Buy	475	0.00
2030 On 03/02/2022	Bond Future	Sell	475	0.00
2030 On 03/02/2022	Bond Future	Buy	542	0.00
2030 On 03/02/2022	Bond Future	Sell	542	0.00
2030 On 03/02/2022	Bond Future	Buy	1,013	0.00
2030 On 03/02/2022	Bond Future	Sell	1,013	0.00
2030 On 03/02/2022	Bond Future	Buy	1,806	0.00
2030 On 03/02/2022	Bond Future	Sell	1,806	0.00
2030 On 03/02/2022	Bond Future	Buy	5,590	0.00
2030 On 03/02/2022	Bond Future	Sell	5,590	0.00
2030 On 04/11/2021	Bond Future	Buy	17,940	0.00
2030 On 04/11/2021	Bond Future	Sell	17,940	0.00
2030 On 03/02/2022	Bond Future	Sell	17,940	0.00
2030 On 03/02/2022	Bond Future	Buy	17,940	0.00

R2032 Bond Future

2032 On 04/11/2021	Bond Future	Buy	1	0.00
2032 On 04/11/2021	Bond Future	Sell	1	0.00
2032 On 05/05/2022	Bond Future	Sell	1	0.00
2032 On 05/05/2022	Bond Future	Buy	1	0.00
2032 On 04/11/2021	Bond Future	Buy	2	0.00
2032 On 04/11/2021	Bond Future	Sell	2	0.00
2032 On 04/11/2021	Bond Future	Buy	2	0.00
2032 On 04/11/2021	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Buy	2	0.00
2032 On 05/05/2022	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022			Buy	2	0.00
2032 On 04/11/2021			Buy	5	0.00
2032 On 04/11/2021			Sell	5	0.00
2032 On 05/05/2022			Sell	5	0.00
2032 On 05/05/2022			Buy	5	0.00
2032 On 04/11/2021			Buy	6	0.00
2032 On 04/11/2021			Sell	6	0.00
2032 On 03/02/2022			Sell	6	0.00
2032 On 03/02/2022			Buy	6	0.00
2032 On 04/11/2021			Buy	8	0.00
2032 On 04/11/2021			Sell	8	0.00
2032 On 03/02/2022			Sell	8	0.00
2032 On 03/02/2022			Buy	8	0.00
2032 On 04/11/2021			Buy	13	0.00
2032 On 04/11/2021			Sell	13	0.00
2032 On 05/05/2022			Sell	13	0.00
2032 On 05/05/2022			Buy	13	0.00
2032 On 04/11/2021			Buy	17	0.00
2032 On 04/11/2021			Sell	17	0.00
2032 On 03/02/2022			Sell	17	0.00
2032 On 03/02/2022			Buy	17	0.00
2032 On 04/11/2021			Buy	25	0.00
2032 On 04/11/2021			Sell	25	0.00
2032 On 05/05/2022			Sell	25	0.00
2032 On 05/05/2022			Buy	25	0.00
2032 On 04/11/2021			Buy	37	0.00
2032 On 04/11/2021			Sell	37	0.00
2032 On 05/05/2022			Sell	37	0.00
2032 On 05/05/2022			Buy	37	0.00
2032 On 04/11/2021			Buy	41	0.00
2032 On 04/11/2021			Sell	41	0.00
2032 On 03/02/2022			Sell	41	0.00
2032 On 03/02/2022			Buy	41	0.00
2032 On 04/11/2021			Buy	46	0.00
2032 On 04/11/2021			Sell	46	0.00
2032 On 05/05/2022			Sell	46	0.00
2032 On 05/05/2022			Buy	46	0.00
2032 On 04/11/2021			Buy	52	0.00
2032 On 04/11/2021			Sell	52	0.00

2032 On 05/05/2022	Bond Future	Sell	52	0.00
2032 On 05/05/2022	Bond Future	Buy	52	0.00
2032 On 04/11/2021	Bond Future	Buy	75	0.00
2032 On 04/11/2021	Bond Future	Sell	75	0.00
2032 On 03/02/2022	Bond Future	Sell	75	0.00
2032 On 03/02/2022	Bond Future	Buy	75	0.00
2032 On 04/11/2021	Bond Future	Buy	103	0.00
2032 On 04/11/2021	Bond Future	Sell	103	0.00
2032 On 05/05/2022	Bond Future	Sell	103	0.00
2032 On 05/05/2022	Bond Future	Buy	103	0.00
2032 On 04/11/2021	Bond Future	Buy	111	0.00
2032 On 04/11/2021	Bond Future	Sell	111	0.00
2032 On 03/02/2022	Bond Future	Sell	111	0.00
2032 On 03/02/2022	Bond Future	Buy	111	0.00
2032 On 04/11/2021	Bond Future	Buy	115	0.00
2032 On 04/11/2021	Bond Future	Sell	115	0.00
2032 On 05/05/2022	Bond Future	Sell	115	0.00
2032 On 05/05/2022	Bond Future	Buy	115	0.00
2032 On 04/11/2021	Bond Future	Buy	139	0.00
2032 On 04/11/2021	Bond Future	Sell	139	0.00
2032 On 03/02/2022	Bond Future	Sell	139	0.00
2032 On 03/02/2022	Bond Future	Buy	139	0.00
2032 On 04/11/2021	Bond Future	Buy	143	0.00
2032 On 04/11/2021	Bond Future	Sell	143	0.00
2032 On 05/05/2022	Bond Future	Sell	143	0.00
2032 On 05/05/2022	Bond Future	Buy	143	0.00
2032 On 04/11/2021	Bond Future	Buy	157	0.00
2032 On 04/11/2021	Bond Future	Sell	157	0.00
2032 On 03/02/2022	Bond Future	Sell	157	0.00
2032 On 03/02/2022	Bond Future	Buy	157	0.00
2032 On 04/11/2021	Bond Future	Buy	196	0.00
2032 On 04/11/2021	Bond Future	Sell	196	0.00
2032 On 05/05/2022	Bond Future	Sell	196	0.00
2032 On 05/05/2022	Bond Future	Buy	196	0.00
2032 On 04/11/2021	Bond Future	Buy	310	0.00
2032 On 04/11/2021	Bond Future	Sell	310	0.00
2032 On 03/02/2022	Bond Future	Sell	310	0.00
2032 On 03/02/2022	Bond Future	Buy	310	0.00
2032 On 04/11/2021	Bond Future	Buy	346	0.00
2032 On 04/11/2021	Bond Future	Sell	346	0.00
2032 On 03/02/2022	Bond Future	Buy	346	0.00
2032 On 03/02/2022	Bond Future	Sell	346	0.00
2032 On 04/11/2021	Bond Future	Buy	380	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/11/2021			Sell	380	0.00
2032 On 05/05/2022			Sell	380	0.00
2032 On 05/05/2022			Buy	380	0.00
2032 On 04/11/2021			Buy	431	0.00
2032 On 04/11/2021			Sell	431	0.00
2032 On 03/02/2022			Sell	431	0.00
2032 On 03/02/2022			Buy	431	0.00
2032 On 04/11/2021			Buy	471	0.00
2032 On 04/11/2021			Sell	471	0.00
2032 On 05/05/2022			Sell	471	0.00
2032 On 05/05/2022			Buy	471	0.00
2032 On 04/11/2021			Buy	499	0.00
2032 On 04/11/2021			Sell	499	0.00
2032 On 05/05/2022			Sell	499	0.00
2032 On 05/05/2022			Buy	499	0.00
2032 On 04/11/2021			Buy	527	0.00
2032 On 04/11/2021			Sell	527	0.00
2032 On 05/05/2022			Sell	527	0.00
2032 On 05/05/2022			Buy	527	0.00
2032 On 04/11/2021			Buy	591	0.00
2032 On 04/11/2021			Sell	591	0.00
2032 On 03/02/2022			Sell	591	0.00
2032 On 03/02/2022			Buy	591	0.00
2032 On 04/11/2021			Buy	666	0.00
2032 On 04/11/2021			Sell	666	0.00
2032 On 05/05/2022			Sell	666	0.00
2032 On 05/05/2022			Buy	666	0.00
2032 On 04/11/2021			Buy	847	0.00
2032 On 04/11/2021			Sell	847	0.00
2032 On 05/05/2022			Sell	847	0.00
2032 On 05/05/2022			Buy	847	0.00
2032 On 04/11/2021			Buy	1,051	0.00
2032 On 04/11/2021			Sell	1,051	0.00
2032 On 05/05/2022			Sell	1,051	0.00
2032 On 05/05/2022			Buy	1,051	0.00
2032 On 04/11/2021			Buy	1,140	0.00
2032 On 04/11/2021			Sell	1,140	0.00
2032 On 03/02/2022			Sell	1,140	0.00
2032 On 03/02/2022			Buy	1,140	0.00

2032 On 04/11/2021	Bond Future	Buy	1,206	0.00
2032 On 04/11/2021	Bond Future	Sell	1,206	0.00
2032 On 05/05/2022	Bond Future	Sell	1,206	0.00
2032 On 05/05/2022	Bond Future	Buy	1,206	0.00
2032 On 04/11/2021	Bond Future	Buy	1,238	0.00
2032 On 04/11/2021	Bond Future	Sell	1,238	0.00
2032 On 05/05/2022	Bond Future	Sell	1,238	0.00
2032 On 05/05/2022	Bond Future	Buy	1,238	0.00
2032 On 04/11/2021	Bond Future	Buy	1,398	0.00
2032 On 04/11/2021	Bond Future	Sell	1,398	0.00
2032 On 05/05/2022	Bond Future	Sell	1,398	0.00
2032 On 05/05/2022	Bond Future	Buy	1,398	0.00
2032 On 04/11/2021	Bond Future	Buy	1,415	0.00
2032 On 04/11/2021	Bond Future	Sell	1,415	0.00
2032 On 03/02/2022	Bond Future	Sell	1,415	0.00
2032 On 03/02/2022	Bond Future	Buy	1,415	0.00
2032 On 04/11/2021	Bond Future	Buy	1,497	0.00
2032 On 04/11/2021	Bond Future	Sell	1,497	0.00
2032 On 03/02/2022	Bond Future	Sell	1,497	0.00
2032 On 03/02/2022	Bond Future	Buy	1,497	0.00
2032 On 04/11/2021	Bond Future	Buy	1,583	0.00
2032 On 04/11/2021	Bond Future	Sell	1,583	0.00
2032 On 03/02/2022	Bond Future	Sell	1,583	0.00
2032 On 03/02/2022	Bond Future	Buy	1,583	0.00
2032 On 04/11/2021	Bond Future	Buy	1,608	0.00
2032 On 04/11/2021	Bond Future	Sell	1,608	0.00
2032 On 05/05/2022	Bond Future	Sell	1,608	0.00
2032 On 05/05/2022	Bond Future	Buy	1,608	0.00
2032 On 04/11/2021	Bond Future	Buy	2,001	0.00
2032 On 04/11/2021	Bond Future	Sell	2,001	0.00
2032 On 03/02/2022	Bond Future	Sell	2,001	0.00
2032 On 03/02/2022	Bond Future	Buy	2,001	0.00
2032 On 04/11/2021	Bond Future	Buy	2,543	0.00
2032 On 04/11/2021	Bond Future	Sell	2,543	0.00
2032 On 03/02/2022	Bond Future	Sell	2,543	0.00
2032 On 03/02/2022	Bond Future	Buy	2,543	0.00
2032 On 04/11/2021	Bond Future	Buy	3,153	0.00
2032 On 04/11/2021	Bond Future	Sell	3,153	0.00
2032 On 03/02/2022	Bond Future	Sell	3,153	0.00
2032 On 03/02/2022	Bond Future	Buy	3,153	0.00
2032 On 04/11/2021	Bond Future	Buy	3,373	0.00
2032 On 04/11/2021	Bond Future	Sell	3,373	0.00
2032 On 05/05/2022	Bond Future	Sell	3,373	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022			Buy	3,373	0.00
2032 On 04/11/2021			Buy	3,620	0.00
2032 On 04/11/2021			Sell	3,620	0.00
2032 On 03/02/2022			Sell	3,620	0.00
2032 On 03/02/2022			Buy	3,620	0.00
2032 On 04/11/2021			Buy	3,716	0.00
2032 On 04/11/2021			Sell	3,716	0.00
2032 On 03/02/2022			Sell	3,716	0.00
2032 On 03/02/2022			Buy	3,716	0.00
2032 On 04/11/2021			Buy	4,194	0.00
2032 On 04/11/2021			Sell	4,194	0.00
2032 On 03/02/2022			Sell	4,194	0.00
2032 On 03/02/2022			Buy	4,194	0.00
2032 On 04/11/2021			Buy	4,827	0.00
2032 On 04/11/2021			Sell	4,827	0.00
2032 On 03/02/2022			Sell	4,827	0.00
2032 On 03/02/2022			Buy	4,827	0.00
2032 On 04/11/2021			Buy	6,382	0.00
2032 On 04/11/2021			Sell	6,382	0.00
2032 On 05/05/2022			Sell	6,382	0.00
2032 On 05/05/2022			Buy	6,382	0.00
2032 On 04/11/2021			Buy	10,121	0.00
2032 On 04/11/2021			Sell	10,121	0.00
2032 On 03/02/2022			Sell	10,121	0.00
2032 On 03/02/2022			Buy	10,121	0.00
2032 On 04/11/2021			Buy	13,000	0.00
2032 On 04/11/2021			Sell	13,000	0.00
2032 On 03/02/2022			Sell	13,000	0.00
2032 On 03/02/2022			Buy	13,000	0.00
2032 On 04/11/2021			Buy	19,147	0.00
2032 On 04/11/2021			Sell	19,147	0.00
2032 On 03/02/2022			Sell	19,147	0.00
2032 On 03/02/2022			Buy	19,147	0.00
2032 On 04/11/2021			Buy	20,384	0.00
2032 On 04/11/2021			Sell	20,384	0.00
2032 On 05/05/2022			Sell	20,384	0.00
2032 On 05/05/2022			Buy	20,384	0.00
2032 On 04/11/2021			Buy	61,191	0.00
2032 On 04/11/2021			Sell	61,191	0.00

2032 On 03/02/2022	Bond Future	Sell	61,191	0.00
2032 On 03/02/2022	Bond Future	Buy	61,191	0.00

R2035 Bond Future

R035 On 04/11/2021	Bond Future	Buy	2	0.00
R035 On 04/11/2021	Bond Future	Sell	2	0.00
R035 On 05/05/2022	Bond Future	Sell	2	0.00
R035 On 05/05/2022	Bond Future	Buy	2	0.00
R035 On 04/11/2021	Bond Future	Buy	3	0.00
R035 On 04/11/2021	Bond Future	Sell	3	0.00
R035 On 05/05/2022	Bond Future	Sell	3	0.00
R035 On 05/05/2022	Bond Future	Buy	3	0.00
R035 On 04/11/2021	Bond Future	Buy	4	0.00
R035 On 04/11/2021	Bond Future	Sell	4	0.00
R035 On 03/02/2022	Bond Future	Sell	4	0.00
R035 On 03/02/2022	Bond Future	Buy	4	0.00
R035 On 05/05/2022	Bond Future	Sell	4	0.00
R035 On 05/05/2022	Bond Future	Buy	4	0.00
R035 On 04/11/2021	Bond Future	Buy	7	0.00
R035 On 04/11/2021	Bond Future	Sell	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 04/11/2021	Bond Future	Buy	9	0.00
R035 On 04/11/2021	Bond Future	Sell	9	0.00
R035 On 04/11/2021	Bond Future	Buy	9	0.00
R035 On 04/11/2021	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 03/02/2022	Bond Future	Sell	9	0.00
R035 On 03/02/2022	Bond Future	Buy	9	0.00
R035 On 04/11/2021	Bond Future	Buy	10	0.00
R035 On 04/11/2021	Bond Future	Sell	10	0.00
R035 On 05/05/2022	Bond Future	Sell	10	0.00
R035 On 05/05/2022	Bond Future	Buy	10	0.00
R035 On 04/11/2021	Bond Future	Buy	13	0.00
R035 On 04/11/2021	Bond Future	Sell	13	0.00
R035 On 03/02/2022	Bond Future	Sell	13	0.00
R035 On 03/02/2022	Bond Future	Buy	13	0.00
R035 On 03/02/2022	Bond Future	Sell	15	0.00
R035 On 03/02/2022	Bond Future	Buy	15	0.00
R035 On 03/02/2022	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022			Buy	15	0.00
R035 On 03/02/2022			Sell	20	0.00
R035 On 03/02/2022			Buy	20	0.00
R035 On 04/11/2021			Buy	21	0.00
R035 On 04/11/2021			Sell	21	0.00
R035 On 05/05/2022			Sell	21	0.00
R035 On 05/05/2022			Buy	21	0.00
R035 On 04/11/2021			Buy	22	0.00
R035 On 04/11/2021			Sell	22	0.00
R035 On 03/02/2022			Sell	22	0.00
R035 On 03/02/2022			Buy	22	0.00
R035 On 04/11/2021			Buy	33	0.00
R035 On 04/11/2021			Sell	33	0.00
R035 On 03/02/2022			Sell	33	0.00
R035 On 03/02/2022			Buy	33	0.00
R035 On 03/02/2022			Sell	34	0.00
R035 On 03/02/2022			Buy	34	0.00
R035 On 03/02/2022			Sell	35	0.00
R035 On 03/02/2022			Buy	35	0.00
R035 On 03/02/2022			Sell	40	0.00
R035 On 03/02/2022			Buy	40	0.00
R035 On 03/02/2022			Sell	47	0.00
R035 On 03/02/2022			Buy	47	0.00
R035 On 04/11/2021			Buy	54	0.00
R035 On 04/11/2021			Sell	54	0.00
R035 On 05/05/2022			Sell	54	0.00
R035 On 05/05/2022			Buy	54	0.00
R035 On 04/11/2021			Buy	65	0.00
R035 On 04/11/2021			Sell	65	0.00
R035 On 03/02/2022			Sell	65	0.00
R035 On 03/02/2022			Buy	65	0.00
R035 On 04/11/2021			Buy	67	0.00
R035 On 04/11/2021			Sell	67	0.00
R035 On 05/05/2022			Sell	67	0.00
R035 On 05/05/2022			Buy	67	0.00
R035 On 04/11/2021			Buy	76	0.00
R035 On 04/11/2021			Sell	76	0.00
R035 On 05/05/2022			Sell	76	0.00
R035 On 05/05/2022			Buy	76	0.00

R035 On 03/02/2022	Bond Future	Sell	77	0.00
R035 On 03/02/2022	Bond Future	Buy	77	0.00
R035 On 03/02/2022	Bond Future	Sell	139	0.00
R035 On 03/02/2022	Bond Future	Buy	139	0.00
R035 On 03/02/2022	Bond Future	Sell	152	0.00
R035 On 03/02/2022	Bond Future	Buy	152	0.00
R035 On 04/11/2021	Bond Future	Buy	164	0.00
R035 On 04/11/2021	Bond Future	Sell	164	0.00
R035 On 03/02/2022	Bond Future	Sell	164	0.00
R035 On 03/02/2022	Bond Future	Buy	164	0.00
R035 On 03/02/2022	Bond Future	Sell	167	0.00
R035 On 03/02/2022	Bond Future	Buy	167	0.00
R035 On 03/02/2022	Bond Future	Sell	176	0.00
R035 On 03/02/2022	Bond Future	Buy	176	0.00
R035 On 04/11/2021	Bond Future	Buy	202	0.00
R035 On 04/11/2021	Bond Future	Sell	202	0.00
R035 On 03/02/2022	Bond Future	Sell	202	0.00
R035 On 03/02/2022	Bond Future	Buy	202	0.00
R035 On 04/11/2021	Bond Future	Buy	216	0.00
R035 On 04/11/2021	Bond Future	Sell	216	0.00
R035 On 05/05/2022	Bond Future	Sell	216	0.00
R035 On 05/05/2022	Bond Future	Buy	216	0.00
R035 On 04/11/2021	Bond Future	Buy	217	0.00
R035 On 04/11/2021	Bond Future	Sell	217	0.00
R035 On 05/05/2022	Bond Future	Sell	217	0.00
R035 On 05/05/2022	Bond Future	Buy	217	0.00
R035 On 03/02/2022	Bond Future	Sell	218	0.00
R035 On 03/02/2022	Bond Future	Buy	218	0.00
R035 On 04/11/2021	Bond Future	Buy	231	0.00
R035 On 04/11/2021	Bond Future	Sell	231	0.00
R035 On 03/02/2022	Bond Future	Sell	231	0.00
R035 On 03/02/2022	Bond Future	Buy	231	0.00
R035 On 04/11/2021	Bond Future	Buy	269	0.00
R035 On 04/11/2021	Bond Future	Sell	269	0.00
R035 On 05/05/2022	Bond Future	Sell	269	0.00
R035 On 05/05/2022	Bond Future	Buy	269	0.00
R035 On 04/11/2021	Bond Future	Buy	290	0.00
R035 On 04/11/2021	Bond Future	Sell	290	0.00
R035 On 05/05/2022	Bond Future	Sell	290	0.00
R035 On 05/05/2022	Bond Future	Buy	290	0.00
R035 On 04/11/2021	Bond Future	Buy	323	0.00
R035 On 04/11/2021	Bond Future	Sell	323	0.00
R035 On 05/05/2022	Bond Future	Sell	323	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/05/2022			Buy	323	0.00
R035 On 04/11/2021			Buy	327	0.00
R035 On 04/11/2021			Sell	327	0.00
R035 On 05/05/2022			Sell	327	0.00
R035 On 05/05/2022			Buy	327	0.00
R035 On 04/11/2021			Buy	338	0.00
R035 On 04/11/2021			Sell	338	0.00
R035 On 05/05/2022			Sell	338	0.00
R035 On 05/05/2022			Buy	338	0.00
R035 On 03/02/2022			Sell	342	0.00
R035 On 03/02/2022			Buy	342	0.00
R035 On 03/02/2022			Sell	398	0.00
R035 On 03/02/2022			Buy	398	0.00
R035 On 04/11/2021			Buy	451	0.00
R035 On 04/11/2021			Sell	451	0.00
R035 On 05/05/2022			Sell	451	0.00
R035 On 05/05/2022			Buy	451	0.00
R035 On 03/02/2022			Sell	523	0.00
R035 On 03/02/2022			Buy	523	0.00
R035 On 04/11/2021			Buy	557	0.00
R035 On 04/11/2021			Sell	557	0.00
R035 On 05/05/2022			Sell	557	0.00
R035 On 05/05/2022			Buy	557	0.00
R035 On 04/11/2021			Buy	580	0.00
R035 On 04/11/2021			Sell	580	0.00
R035 On 05/05/2022			Sell	580	0.00
R035 On 05/05/2022			Buy	580	0.00
R035 On 03/02/2022			Sell	595	0.00
R035 On 03/02/2022			Buy	595	0.00
R035 On 04/11/2021			Buy	650	0.00
R035 On 04/11/2021			Sell	650	0.00
R035 On 03/02/2022			Sell	650	0.00
R035 On 03/02/2022			Buy	650	0.00
R035 On 04/11/2021			Buy	653	0.00
R035 On 04/11/2021			Sell	653	0.00
R035 On 03/02/2022			Sell	653	0.00
R035 On 03/02/2022			Buy	653	0.00
R035 On 04/11/2021			Buy	808	0.00
R035 On 04/11/2021			Sell	808	0.00

R035 On 03/02/2022	Bond Future	Sell	808	0.00
R035 On 03/02/2022	Bond Future	Buy	808	0.00
R035 On 04/11/2021	Bond Future	Buy	848	0.00
R035 On 04/11/2021	Bond Future	Sell	848	0.00
R035 On 05/05/2022	Bond Future	Sell	848	0.00
R035 On 05/05/2022	Bond Future	Buy	848	0.00
R035 On 04/11/2021	Bond Future	Buy	870	0.00
R035 On 04/11/2021	Bond Future	Sell	870	0.00
R035 On 03/02/2022	Bond Future	Sell	870	0.00
R035 On 03/02/2022	Bond Future	Buy	870	0.00
R035 On 04/11/2021	Bond Future	Buy	970	0.00
R035 On 04/11/2021	Bond Future	Sell	970	0.00
R035 On 03/02/2022	Bond Future	Sell	970	0.00
R035 On 03/02/2022	Bond Future	Buy	970	0.00
R035 On 04/11/2021	Bond Future	Buy	975	0.00
R035 On 04/11/2021	Bond Future	Sell	975	0.00
R035 On 05/05/2022	Bond Future	Sell	975	0.00
R035 On 05/05/2022	Bond Future	Buy	975	0.00
R035 On 04/11/2021	Bond Future	Buy	984	0.00
R035 On 04/11/2021	Bond Future	Sell	984	0.00
R035 On 03/02/2022	Bond Future	Sell	984	0.00
R035 On 03/02/2022	Bond Future	Buy	984	0.00
R035 On 04/11/2021	Bond Future	Buy	1,015	0.00
R035 On 04/11/2021	Bond Future	Sell	1,015	0.00
R035 On 03/02/2022	Bond Future	Sell	1,015	0.00
R035 On 03/02/2022	Bond Future	Buy	1,015	0.00
R035 On 03/02/2022	Bond Future	Sell	1,062	0.00
R035 On 03/02/2022	Bond Future	Buy	1,062	0.00
R035 On 04/11/2021	Bond Future	Buy	1,354	0.00
R035 On 04/11/2021	Bond Future	Sell	1,354	0.00
R035 On 03/02/2022	Bond Future	Sell	1,354	0.00
R035 On 03/02/2022	Bond Future	Buy	1,354	0.00
R035 On 04/11/2021	Bond Future	Buy	1,672	0.00
R035 On 04/11/2021	Bond Future	Sell	1,672	0.00
R035 On 03/02/2022	Bond Future	Sell	1,672	0.00
R035 On 03/02/2022	Bond Future	Buy	1,672	0.00
R035 On 04/11/2021	Bond Future	Buy	1,742	0.00
R035 On 04/11/2021	Bond Future	Sell	1,742	0.00
R035 On 03/02/2022	Bond Future	Sell	1,742	0.00
R035 On 03/02/2022	Bond Future	Buy	1,742	0.00
R035 On 03/02/2022	Bond Future	Sell	1,893	0.00
R035 On 03/02/2022	Bond Future	Buy	1,893	0.00
R035 On 04/11/2021	Bond Future	Buy	2,547	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/11/2021			Sell	2,547	0.00
R035 On 03/02/2022			Sell	2,547	0.00
R035 On 03/02/2022			Buy	2,547	0.00
R035 On 04/11/2021			Buy	2,928	0.00
R035 On 04/11/2021			Sell	2,928	0.00
R035 On 03/02/2022			Sell	2,928	0.00
R035 On 03/02/2022			Buy	2,928	0.00
R035 On 04/11/2021			Buy	3,291	0.00
R035 On 04/11/2021			Sell	3,291	0.00
R035 On 05/05/2022			Sell	3,291	0.00
R035 On 05/05/2022			Buy	3,291	0.00
R035 On 03/02/2022			Buy	5,961	0.00
R035 On 03/02/2022			Sell	5,961	0.00
R035 On 04/11/2021			Buy	8,926	0.00
R035 On 04/11/2021			Sell	8,926	0.00
R035 On 05/05/2022			Sell	8,926	0.00
R035 On 05/05/2022			Buy	8,926	0.00
R035 On 04/11/2021			Buy	9,750	0.00
R035 On 04/11/2021			Sell	9,750	0.00
R035 On 03/02/2022			Sell	9,750	0.00
R035 On 03/02/2022			Buy	9,750	0.00
R035 On 04/11/2021			Buy	9,876	0.00
R035 On 04/11/2021			Sell	9,876	0.00
R035 On 03/02/2022			Sell	9,876	0.00
R035 On 03/02/2022			Buy	9,876	0.00
R035 On 04/11/2021			Buy	26,817	0.00
R035 On 04/11/2021			Sell	26,817	0.00
R035 On 03/02/2022			Sell	26,817	0.00
R035 On 03/02/2022			Buy	26,817	0.00
R2037 Bond Future					
2037 On 05/05/2022			Sell	1	0.00
2037 On 05/05/2022			Buy	1	0.00
2037 On 03/02/2022			Sell	4	0.00
2037 On 03/02/2022			Buy	4	0.00
2037 On 04/11/2021			Buy	5	0.00
2037 On 04/11/2021			Sell	5	0.00
2037 On 05/05/2022			Sell	8	0.00
2037 On 05/05/2022			Buy	8	0.00

2037 On 05/05/2022	Bond Future	Sell	13	0.00
2037 On 05/05/2022	Bond Future	Buy	13	0.00
2037 On 05/05/2022	Bond Future	Sell	22	0.00
2037 On 05/05/2022	Bond Future	Buy	22	0.00
2037 On 03/02/2022	Bond Future	Sell	25	0.00
2037 On 03/02/2022	Bond Future	Buy	25	0.00
2037 On 04/11/2021	Bond Future	Buy	33	0.00
2037 On 04/11/2021	Bond Future	Sell	33	0.00
2037 On 03/02/2022	Bond Future	Sell	40	0.00
2037 On 03/02/2022	Bond Future	Buy	40	0.00
2037 On 05/05/2022	Bond Future	Sell	40	0.00
2037 On 05/05/2022	Bond Future	Buy	40	0.00
2037 On 05/05/2022	Bond Future	Sell	40	0.00
2037 On 05/05/2022	Bond Future	Buy	40	0.00
2037 On 04/11/2021	Bond Future	Buy	53	0.00
2037 On 04/11/2021	Bond Future	Sell	53	0.00
2037 On 05/05/2022	Bond Future	Sell	62	0.00
2037 On 05/05/2022	Bond Future	Buy	62	0.00
2037 On 03/02/2022	Bond Future	Sell	67	0.00
2037 On 03/02/2022	Bond Future	Buy	67	0.00
2037 On 04/11/2021	Bond Future	Buy	89	0.00
2037 On 04/11/2021	Bond Future	Sell	89	0.00
2037 On 05/05/2022	Bond Future	Sell	95	0.00
2037 On 05/05/2022	Bond Future	Buy	95	0.00
2037 On 05/05/2022	Bond Future	Sell	100	0.00
2037 On 05/05/2022	Bond Future	Buy	100	0.00
2037 On 03/02/2022	Bond Future	Sell	120	0.00
2037 On 03/02/2022	Bond Future	Buy	120	0.00
2037 On 03/02/2022	Bond Future	Sell	123	0.00
2037 On 03/02/2022	Bond Future	Buy	123	0.00
2037 On 05/05/2022	Bond Future	Sell	138	0.00
2037 On 05/05/2022	Bond Future	Buy	138	0.00
2037 On 04/11/2021	Bond Future	Buy	160	0.00
2037 On 04/11/2021	Bond Future	Sell	160	0.00
2037 On 04/11/2021	Bond Future	Buy	163	0.00
2037 On 04/11/2021	Bond Future	Sell	163	0.00
2037 On 03/02/2022	Bond Future	Sell	189	0.00
2037 On 03/02/2022	Bond Future	Buy	189	0.00
2037 On 05/05/2022	Bond Future	Sell	196	0.00
2037 On 05/05/2022	Bond Future	Buy	196	0.00
2037 On 05/05/2022	Bond Future	Sell	241	0.00
2037 On 05/05/2022	Bond Future	Buy	241	0.00
2037 On 04/11/2021	Bond Future	Buy	251	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/11/2021	Bond Future		Sell	251	0.00
2037 On 03/02/2022	Bond Future		Sell	286	0.00
2037 On 03/02/2022	Bond Future		Buy	286	0.00
2037 On 03/02/2022	Bond Future		Sell	301	0.00
2037 On 03/02/2022	Bond Future		Buy	301	0.00
2037 On 05/05/2022	Bond Future		Sell	337	0.00
2037 On 05/05/2022	Bond Future		Buy	337	0.00
2037 On 04/11/2021	Bond Future		Buy	381	0.00
2037 On 04/11/2021	Bond Future		Sell	381	0.00
2037 On 05/05/2022	Bond Future		Sell	389	0.00
2037 On 05/05/2022	Bond Future		Buy	389	0.00
2037 On 04/11/2021	Bond Future		Buy	401	0.00
2037 On 04/11/2021	Bond Future		Sell	401	0.00
2037 On 05/05/2022	Bond Future		Sell	413	0.00
2037 On 05/05/2022	Bond Future		Buy	413	0.00
2037 On 03/02/2022	Bond Future		Sell	414	0.00
2037 On 03/02/2022	Bond Future		Buy	414	0.00
2037 On 05/05/2022	Bond Future		Sell	424	0.00
2037 On 05/05/2022	Bond Future		Buy	424	0.00
2037 On 04/11/2021	Bond Future		Buy	552	0.00
2037 On 04/11/2021	Bond Future		Sell	552	0.00
2037 On 03/02/2022	Bond Future		Sell	589	0.00
2037 On 03/02/2022	Bond Future		Buy	589	0.00
2037 On 05/05/2022	Bond Future		Sell	661	0.00
2037 On 05/05/2022	Bond Future		Buy	661	0.00
2037 On 03/02/2022	Bond Future		Sell	723	0.00
2037 On 03/02/2022	Bond Future		Buy	723	0.00
2037 On 05/05/2022	Bond Future		Sell	781	0.00
2037 On 05/05/2022	Bond Future		Buy	781	0.00
2037 On 04/11/2021	Bond Future		Buy	785	0.00
2037 On 04/11/2021	Bond Future		Sell	785	0.00
2037 On 05/05/2022	Bond Future		Sell	891	0.00
2037 On 05/05/2022	Bond Future		Buy	891	0.00
2037 On 04/11/2021	Bond Future		Buy	964	0.00
2037 On 04/11/2021	Bond Future		Sell	964	0.00
2037 On 03/02/2022	Bond Future		Sell	1,012	0.00
2037 On 03/02/2022	Bond Future		Buy	1,012	0.00
2037 On 03/02/2022	Bond Future		Sell	1,167	0.00
2037 On 03/02/2022	Bond Future		Buy	1,167	0.00

2037 On 03/02/2022	Bond Future	Sell	1,241	0.00
2037 On 03/02/2022	Bond Future	Buy	1,241	0.00
2037 On 03/02/2022	Bond Future	Sell	1,273	0.00
2037 On 03/02/2022	Bond Future	Buy	1,273	0.00
2037 On 05/05/2022	Bond Future	Sell	1,304	0.00
2037 On 05/05/2022	Bond Future	Buy	1,304	0.00
2037 On 04/11/2021	Bond Future	Buy	1,349	0.00
2037 On 04/11/2021	Bond Future	Sell	1,349	0.00
2037 On 05/05/2022	Bond Future	Sell	1,421	0.00
2037 On 05/05/2022	Bond Future	Buy	1,421	0.00
2037 On 04/11/2021	Bond Future	Buy	1,556	0.00
2037 On 04/11/2021	Bond Future	Sell	1,556	0.00
2037 On 04/11/2021	Bond Future	Buy	1,654	0.00
2037 On 04/11/2021	Bond Future	Sell	1,654	0.00
2037 On 04/11/2021	Bond Future	Buy	1,697	0.00
2037 On 04/11/2021	Bond Future	Sell	1,697	0.00
2037 On 05/05/2022	Bond Future	Sell	1,950	0.00
2037 On 05/05/2022	Bond Future	Buy	1,950	0.00
2037 On 03/02/2022	Bond Future	Sell	1,986	0.00
2037 On 03/02/2022	Bond Future	Buy	1,986	0.00
2037 On 05/05/2022	Bond Future	Sell	2,328	0.00
2037 On 05/05/2022	Bond Future	Buy	2,328	0.00
2037 On 03/02/2022	Bond Future	Sell	2,343	0.00
2037 On 03/02/2022	Bond Future	Buy	2,343	0.00
2037 On 04/11/2021	Bond Future	Buy	2,647	0.00
2037 On 04/11/2021	Bond Future	Sell	2,647	0.00
2037 On 03/02/2022	Bond Future	Sell	2,676	0.00
2037 On 03/02/2022	Bond Future	Buy	2,676	0.00
2037 On 04/11/2021	Bond Future	Buy	3,124	0.00
2037 On 04/11/2021	Bond Future	Sell	3,124	0.00
2037 On 04/11/2021	Bond Future	Buy	3,567	0.00
2037 On 04/11/2021	Bond Future	Sell	3,567	0.00
2037 On 03/02/2022	Bond Future	Sell	3,913	0.00
2037 On 03/02/2022	Bond Future	Buy	3,913	0.00
2037 On 03/02/2022	Bond Future	Sell	4,264	0.00
2037 On 03/02/2022	Bond Future	Buy	4,264	0.00
2037 On 04/11/2021	Bond Future	Buy	5,217	0.00
2037 On 04/11/2021	Bond Future	Sell	5,217	0.00
2037 On 04/11/2021	Bond Future	Buy	5,685	0.00
2037 On 04/11/2021	Bond Future	Sell	5,685	0.00
2037 On 03/02/2022	Bond Future	Sell	5,851	0.00
2037 On 03/02/2022	Bond Future	Buy	5,851	0.00
2037 On 03/02/2022	Bond Future	Sell	6,987	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/02/2022			Buy	6,987	0.00
2037 On 04/11/2021			Buy	7,801	0.00
2037 On 04/11/2021			Sell	7,801	0.00
2037 On 04/11/2021			Buy	8,150	0.00
2037 On 04/11/2021			Sell	8,150	0.00
2037 On 03/02/2022			Sell	8,150	0.00
2037 On 03/02/2022			Buy	8,150	0.00
2037 On 04/11/2021			Buy	9,315	0.00
2037 On 04/11/2021			Sell	9,315	0.00
2037 On 05/05/2022			Sell	11,855	0.00
2037 On 05/05/2022			Buy	11,855	0.00
2037 On 03/02/2022			Buy	35,594	0.00
2037 On 03/02/2022			Sell	35,594	0.00
2037 On 04/11/2021			Sell	47,449	0.00
2037 On 04/11/2021			Buy	47,449	0.00
R2044 Bond Future					
2044 On 04/11/2021			Buy	2,670	0.00
2044 On 04/11/2021			Sell	2,670	0.00
2044 On 03/02/2022			Buy	2,670	0.00
2044 On 03/02/2022			Sell	2,670	0.00
R2048 Bond Future					
R248 On 03/02/2022			Buy	5,000	0.00
R248 On 03/02/2022			Sell	5,000	0.00
R248 On 04/11/2021			Buy	5,090	0.00
R248 On 04/11/2021			Sell	5,090	0.00
R248 On 04/11/2021			Buy	5,090	0.00
R248 On 04/11/2021			Sell	5,090	0.00
R248 On 03/02/2022			Buy	5,090	0.00
R248 On 03/02/2022			Sell	5,090	0.00
R248 On 03/02/2022			Sell	5,090	0.00
R248 On 03/02/2022			Buy	5,090	0.00
R248 On 04/11/2021			Buy	108,410	0.00
R248 On 04/11/2021			Sell	108,410	0.00
R248 On 03/02/2022			Buy	108,410	0.00
R248 On 03/02/2022			Sell	108,410	0.00

R209 Bond Future

R209 On 04/11/2021	Bond Future	Buy	11	0.00
R209 On 04/11/2021	Bond Future	Sell	11	0.00
R209 On 04/11/2021	Bond Future	Buy	44	0.00
R209 On 04/11/2021	Bond Future	Sell	44	0.00

R210 Bond Future

R210 On 05/05/2022	Bond Future	Buy	45	0.00
R210 On 05/05/2022	Bond Future	Sell	45	0.00
R210 On 05/05/2022	Bond Future	Buy	45	0.00
R210 On 05/05/2022	Bond Future	Sell	45	0.00
R210 On 05/05/2022	Bond Future	Buy	104	0.00
R210 On 05/05/2022	Bond Future	Sell	104	0.00
R210 On 03/02/2022	Bond Future	Buy	136	0.00
R210 On 03/02/2022	Bond Future	Sell	136	0.00
R210 On 03/02/2022	Bond Future	Buy	136	0.00
R210 On 03/02/2022	Bond Future	Sell	136	0.00
R210 On 04/11/2021	Bond Future	Sell	181	0.00
R210 On 04/11/2021	Bond Future	Buy	181	0.00
R210 On 04/11/2021	Bond Future	Sell	181	0.00
R210 On 04/11/2021	Bond Future	Buy	181	0.00
R210 On 03/02/2022	Bond Future	Sell	319	0.00
R210 On 03/02/2022	Bond Future	Buy	319	0.00
R210 On 04/11/2021	Bond Future	Sell	423	0.00
R210 On 04/11/2021	Bond Future	Buy	423	0.00

Grand Total for Daily Detailed Turnover:**1,190,480****0.00**