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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/01/2022

TO DATE : 13/01/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/02/2022	Index Future		Buy	5	0.00
ALBI On 03/02/2022	Index Future		Sell	5	0.00
ALBI On 03/02/2022	Index Future		Buy	5	0.00
ALBI On 03/02/2022	Index Future		Sell	5	0.00
I2046 Bond Future					
2046 On 05/05/2022	Bond Future		Sell	104	0.00
2046 On 05/05/2022	Bond Future		Buy	104	0.00
2046 On 05/05/2022	Bond Future		Sell	1,191	0.00
2046 On 05/05/2022	Bond Future		Buy	1,191	0.00
2046 On 05/05/2022	Bond Future		Sell	1,295	0.00
2046 On 05/05/2022	Bond Future		Buy	1,295	0.00

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R186 Bond Future

R186 On 05/05/2022	Bond Future	Sell	80	0.00
R186 On 05/05/2022	Bond Future	Buy	80	0.00
R186 On 03/02/2022	Bond Future	Buy	81	0.00
R186 On 03/02/2022	Bond Future	Sell	81	0.00
R186 On 05/05/2022	Bond Future	Sell	297	0.00
R186 On 05/05/2022	Bond Future	Buy	297	0.00
R186 On 03/02/2022	Bond Future	Buy	300	0.00
R186 On 03/02/2022	Bond Future	Sell	300	0.00
R186 On 05/05/2022	Bond Future	Sell	326	0.00
R186 On 05/05/2022	Bond Future	Buy	326	0.00
R186 On 03/02/2022	Bond Future	Buy	330	0.00
R186 On 03/02/2022	Bond Future	Sell	330	0.00
R186 On 05/05/2022	Bond Future	Sell	370	0.00
R186 On 05/05/2022	Bond Future	Buy	370	0.00
R186 On 03/02/2022	Bond Future	Buy	374	0.00
R186 On 03/02/2022	Bond Future	Sell	374	0.00
R186 On 05/05/2022	Bond Future	Sell	494	0.00
R186 On 05/05/2022	Bond Future	Buy	494	0.00
R186 On 03/02/2022	Bond Future	Buy	500	0.00
R186 On 03/02/2022	Bond Future	Sell	500	0.00
R186 On 05/05/2022	Bond Future	Sell	503	0.00
R186 On 05/05/2022	Bond Future	Buy	503	0.00
R186 On 03/02/2022	Bond Future	Buy	509	0.00
R186 On 03/02/2022	Bond Future	Sell	509	0.00
R186 On 05/05/2022	Bond Future	Buy	741	0.00
R186 On 05/05/2022	Bond Future	Sell	741	0.00
R186 On 03/02/2022	Bond Future	Buy	750	0.00
R186 On 03/02/2022	Bond Future	Sell	750	0.00
R186 On 05/05/2022	Bond Future	Sell	3,896	0.00
R186 On 05/05/2022	Bond Future	Buy	3,896	0.00
R186 On 03/02/2022	Bond Future	Buy	3,942	0.00
R186 On 03/02/2022	Bond Future	Sell	3,942	0.00
R186 On 05/05/2022	Bond Future	Sell	6,301	0.00
R186 On 05/05/2022	Bond Future	Buy	6,301	0.00
R186 On 03/02/2022	Bond Future	Buy	6,375	0.00
R186 On 03/02/2022	Bond Future	Sell	6,375	0.00
R186 On 05/05/2022	Bond Future	Sell	13,008	0.00
R186 On 05/05/2022	Bond Future	Buy	13,008	0.00
R186 On 03/02/2022	Bond Future	Buy	13,161	0.00
R186 On 03/02/2022	Bond Future	Sell	13,161	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 05/05/2022			Buy	21	0.00
R202 On 05/05/2022			Sell	21	0.00
R202 On 03/02/2022			Buy	120	0.00
R202 On 03/02/2022			Sell	120	0.00
R202 On 05/05/2022			Buy	392	0.00
R202 On 05/05/2022			Sell	392	0.00
R202 On 05/05/2022			Buy	413	0.00
R202 On 05/05/2022			Sell	413	0.00
R202 On 03/02/2022			Buy	1,223	0.00
R202 On 03/02/2022			Sell	1,223	0.00
R202 On 03/02/2022			Sell	1,343	0.00
R202 On 03/02/2022			Buy	1,343	0.00
R2030 Bond Future					
2030 On 05/05/2022			Sell	164	0.00
2030 On 05/05/2022			Buy	164	0.00
2030 On 03/02/2022			Buy	166	0.00
2030 On 03/02/2022			Sell	166	0.00
2030 On 05/05/2022			Sell	202	0.00
2030 On 05/05/2022			Buy	202	0.00
2030 On 03/02/2022			Buy	204	0.00
2030 On 03/02/2022			Sell	204	0.00
2030 On 05/05/2022			Sell	559	0.00
2030 On 05/05/2022			Buy	559	0.00
2030 On 03/02/2022			Buy	566	0.00
2030 On 03/02/2022			Sell	566	0.00
2030 On 05/05/2022			Sell	569	0.00
2030 On 05/05/2022			Buy	569	0.00
2030 On 03/02/2022			Buy	576	0.00
2030 On 03/02/2022			Sell	576	0.00
2030 On 05/05/2022			Sell	640	0.00
2030 On 05/05/2022			Buy	640	0.00
2030 On 05/05/2022			Sell	641	0.00
2030 On 05/05/2022			Buy	641	0.00
2030 On 03/02/2022			Buy	648	0.00
2030 On 03/02/2022			Sell	648	0.00
2030 On 03/02/2022			Buy	649	0.00

2030 On 03/02/2022	Bond Future	Sell	649	0.00
2030 On 05/05/2022	Bond Future	Sell	810	0.00
2030 On 05/05/2022	Bond Future	Buy	810	0.00
2030 On 03/02/2022	Bond Future	Buy	820	0.00
2030 On 03/02/2022	Bond Future	Sell	820	0.00
2030 On 05/05/2022	Bond Future	Sell	4,207	0.00
2030 On 05/05/2022	Bond Future	Buy	4,207	0.00
2030 On 03/02/2022	Bond Future	Buy	4,256	0.00
2030 On 03/02/2022	Bond Future	Sell	4,256	0.00
2030 On 05/05/2022	Bond Future	Buy	7,792	0.00
2030 On 05/05/2022	Bond Future	Sell	7,792	0.00
2030 On 03/02/2022	Bond Future	Sell	7,885	0.00
2030 On 03/02/2022	Bond Future	Buy	7,885	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Sell	66	0.00
2032 On 03/02/2022	Bond Future	Buy	66	0.00
2032 On 03/02/2022	Bond Future	Buy	146	0.00
2032 On 03/02/2022	Bond Future	Sell	146	0.00
2032 On 05/05/2022	Bond Future	Sell	151	0.00
2032 On 05/05/2022	Bond Future	Buy	151	0.00
2032 On 03/02/2022	Bond Future	Buy	380	0.00
2032 On 03/02/2022	Bond Future	Sell	380	0.00
2032 On 05/05/2022	Bond Future	Sell	393	0.00
2032 On 05/05/2022	Bond Future	Buy	393	0.00
2032 On 03/02/2022	Bond Future	Buy	540	0.00
2032 On 03/02/2022	Bond Future	Sell	540	0.00
2032 On 05/05/2022	Bond Future	Sell	558	0.00
2032 On 05/05/2022	Bond Future	Buy	558	0.00
2032 On 03/02/2022	Bond Future	Buy	647	0.00
2032 On 03/02/2022	Bond Future	Sell	647	0.00
2032 On 05/05/2022	Bond Future	Sell	669	0.00
2032 On 05/05/2022	Bond Future	Buy	669	0.00
2032 On 03/02/2022	Bond Future	Buy	731	0.00
2032 On 03/02/2022	Bond Future	Sell	731	0.00
2032 On 05/05/2022	Bond Future	Sell	756	0.00
2032 On 05/05/2022	Bond Future	Buy	756	0.00
2032 On 03/02/2022	Bond Future	Buy	816	0.00
2032 On 03/02/2022	Bond Future	Sell	816	0.00
2032 On 05/05/2022	Bond Future	Sell	844	0.00
2032 On 05/05/2022	Bond Future	Buy	844	0.00
2032 On 03/02/2022	Bond Future	Buy	1,218	0.00
2032 On 03/02/2022	Bond Future	Sell	1,218	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/05/2022			Sell	1,260	0.00
2032 On 05/05/2022			Buy	1,260	0.00
2032 On 03/02/2022			Buy	7,516	0.00
2032 On 03/02/2022			Sell	7,516	0.00
2032 On 05/05/2022			Sell	7,773	0.00
2032 On 05/05/2022			Buy	7,773	0.00
2032 On 03/02/2022			Buy	8,716	0.00
2032 On 03/02/2022			Sell	8,716	0.00
2032 On 05/05/2022			Sell	9,014	0.00
2032 On 05/05/2022			Buy	9,014	0.00
2032 On 03/02/2022			Sell	20,710	0.00
2032 On 03/02/2022			Buy	20,710	0.00
2032 On 05/05/2022			Buy	21,418	0.00
2032 On 05/05/2022			Sell	21,418	0.00
R2035 Bond Future					
R035 On 03/02/2022			Buy	26	0.00
R035 On 03/02/2022			Sell	26	0.00
R035 On 03/02/2022			Buy	88	0.00
R035 On 03/02/2022			Sell	88	0.00
R035 On 05/05/2022			Sell	91	0.00
R035 On 05/05/2022			Buy	91	0.00
R035 On 03/02/2022			Buy	250	0.00
R035 On 03/02/2022			Sell	250	0.00
R035 On 05/05/2022			Sell	259	0.00
R035 On 05/05/2022			Buy	259	0.00
R035 On 03/02/2022			Buy	366	0.00
R035 On 03/02/2022			Sell	366	0.00
R035 On 05/05/2022			Sell	380	0.00
R035 On 05/05/2022			Buy	380	0.00
R035 On 03/02/2022			Buy	437	0.00
R035 On 03/02/2022			Sell	437	0.00
R035 On 05/05/2022			Sell	453	0.00
R035 On 05/05/2022			Buy	453	0.00
R035 On 03/02/2022			Buy	461	0.00
R035 On 03/02/2022			Sell	461	0.00
R035 On 05/05/2022			Sell	478	0.00
R035 On 05/05/2022			Buy	478	0.00
R035 On 03/02/2022			Buy	540	0.00

R035 On 03/02/2022	Bond Future	Sell	540	0.00
R035 On 05/05/2022	Bond Future	Sell	560	0.00
R035 On 05/05/2022	Bond Future	Buy	560	0.00
R035 On 03/02/2022	Bond Future	Buy	600	0.00
R035 On 03/02/2022	Bond Future	Sell	600	0.00
R035 On 05/05/2022	Bond Future	Sell	623	0.00
R035 On 05/05/2022	Bond Future	Buy	623	0.00
R035 On 03/02/2022	Bond Future	Buy	1,042	0.00
R035 On 03/02/2022	Bond Future	Sell	1,042	0.00
R035 On 05/05/2022	Bond Future	Sell	1,081	0.00
R035 On 05/05/2022	Bond Future	Buy	1,081	0.00
R035 On 03/02/2022	Bond Future	Buy	1,310	0.00
R035 On 03/02/2022	Bond Future	Sell	1,310	0.00
R035 On 05/05/2022	Bond Future	Sell	1,359	0.00
R035 On 05/05/2022	Bond Future	Buy	1,359	0.00
R035 On 03/02/2022	Bond Future	Buy	1,446	0.00
R035 On 03/02/2022	Bond Future	Sell	1,446	0.00
R035 On 05/05/2022	Bond Future	Sell	1,500	0.00
R035 On 05/05/2022	Bond Future	Buy	1,500	0.00
R035 On 03/02/2022	Bond Future	Buy	7,347	0.00
R035 On 03/02/2022	Bond Future	Sell	7,347	0.00
R035 On 05/05/2022	Bond Future	Sell	7,623	0.00
R035 On 05/05/2022	Bond Future	Buy	7,623	0.00
R035 On 03/02/2022	Bond Future	Buy	13,887	0.00
R035 On 03/02/2022	Bond Future	Sell	13,887	0.00
R035 On 05/05/2022	Bond Future	Buy	14,407	0.00
R035 On 05/05/2022	Bond Future	Sell	14,407	0.00

R2037 Bond Future

2037 On 03/02/2022	Bond Future	Sell	5	0.00
2037 On 03/02/2022	Bond Future	Buy	5	0.00
2037 On 03/02/2022	Bond Future	Sell	5	0.00
2037 On 03/02/2022	Bond Future	Buy	5	0.00
2037 On 03/02/2022	Bond Future	Sell	5	0.00
2037 On 03/02/2022	Bond Future	Buy	5	0.00
2037 On 03/02/2022	Bond Future	Sell	110	0.00
2037 On 03/02/2022	Bond Future	Buy	110	0.00
2037 On 05/05/2022	Bond Future	Sell	163	0.00
2037 On 05/05/2022	Bond Future	Buy	163	0.00
2037 On 03/02/2022	Bond Future	Buy	165	0.00
2037 On 03/02/2022	Bond Future	Sell	165	0.00
2037 On 05/05/2022	Bond Future	Sell	189	0.00
2037 On 05/05/2022	Bond Future	Buy	189	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/02/2022			Buy	191	0.00
2037 On 03/02/2022			Sell	191	0.00
2037 On 05/05/2022			Sell	1,322	0.00
2037 On 05/05/2022			Buy	1,322	0.00
2037 On 03/02/2022			Buy	1,338	0.00
2037 On 03/02/2022			Sell	1,338	0.00
2037 On 05/05/2022			Sell	1,674	0.00
2037 On 05/05/2022			Buy	1,674	0.00
2037 On 03/02/2022			Buy	1,694	0.00
2037 On 03/02/2022			Sell	1,694	0.00
R2040 Bond Future					
2040 On 03/02/2022			Sell	5	0.00
2040 On 03/02/2022			Buy	5	0.00
2040 On 03/02/2022			Sell	5	0.00
2040 On 03/02/2022			Buy	5	0.00
2040 On 03/02/2022			Sell	5	0.00
2040 On 03/02/2022			Buy	5	0.00
2040 On 03/02/2022			Buy	51	0.00
2040 On 03/02/2022			Sell	51	0.00
2040 On 03/02/2022			Sell	96	0.00
2040 On 03/02/2022			Buy	96	0.00
2040 On 05/05/2022			Sell	229	0.00
2040 On 05/05/2022			Buy	229	0.00
2040 On 05/05/2022			Sell	229	0.00
2040 On 05/05/2022			Buy	229	0.00
2040 On 03/02/2022			Sell	232	0.00
2040 On 03/02/2022			Buy	232	0.00
2040 On 03/02/2022			Buy	232	0.00
2040 On 03/02/2022			Sell	232	0.00
R2048 Bond Future					
R248 On 03/02/2022			Buy	25	0.00
R248 On 03/02/2022			Sell	25	0.00
R248 On 03/02/2022			Buy	25	0.00
R248 On 03/02/2022			Sell	25	0.00
R248 On 05/05/2022			Sell	26	0.00
R248 On 05/05/2022			Buy	26	0.00
R248 On 05/05/2022			Sell	26	0.00

R248 On 05/05/2022	Bond Future	Buy	26	0.00
R209 Bond Future				
R209 On 03/02/2022	Bond Future	Buy	63	0.00
R209 On 03/02/2022	Bond Future	Sell	63	0.00
R209 On 03/02/2022	Bond Future	Buy	298	0.00
R209 On 03/02/2022	Bond Future	Sell	298	0.00
R209 On 03/02/2022	Bond Future	Sell	361	0.00
R209 On 03/02/2022	Bond Future	Buy	361	0.00
R213 Bond Future				
R213 On 03/02/2022	Bond Future	Buy	53	0.00
R213 On 03/02/2022	Bond Future	Sell	53	0.00
R213 On 05/05/2022	Bond Future	Sell	55	0.00
R213 On 05/05/2022	Bond Future	Buy	55	0.00
R213 On 03/02/2022	Bond Future	Buy	595	0.00
R213 On 03/02/2022	Bond Future	Sell	595	0.00
R213 On 05/05/2022	Bond Future	Sell	613	0.00
R213 On 05/05/2022	Bond Future	Buy	613	0.00
R213 On 03/02/2022	Bond Future	Buy	828	0.00
R213 On 03/02/2022	Bond Future	Sell	828	0.00
R213 On 05/05/2022	Bond Future	Sell	853	0.00
R213 On 05/05/2022	Bond Future	Buy	853	0.00
R213 On 03/02/2022	Bond Future	Buy	1,476	0.00
R213 On 03/02/2022	Bond Future	Sell	1,476	0.00
R213 On 05/05/2022	Bond Future	Sell	1,521	0.00
R213 On 05/05/2022	Bond Future	Buy	1,521	0.00
Grand Total for Daily Detailed Turnover:			245,503	0.00