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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/10/2021

TO DATE : 21/10/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES42 Bond Future					
ES42 On 05/05/2022	Bond Future		Buy	2	0.00
ES42 On 05/05/2022	Bond Future		Sell	2	0.00
ES42 On 05/05/2022	Bond Future		Buy	2	0.00
ES42 On 05/05/2022	Bond Future		Sell	2	0.00
ES42 On 03/02/2022	Bond Future		Buy	8	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 03/02/2022	Bond Future		Sell	8	0.00
Govi Total Return Index					
GOVI On 04/11/2021	GOVI		Buy	1	0.00
GOVI On 04/11/2021	GOVI		Sell	1	0.00

I2029 Bond Future

2029 On 04/11/2021	Bond Future	Sell	20	0.00
2029 On 04/11/2021	Bond Future	Buy	20	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future	Sell	7	0.00
R186 On 05/05/2022	Bond Future	Buy	7	0.00
R186 On 05/05/2022	Bond Future	Sell	7	0.00
R186 On 05/05/2022	Bond Future	Buy	7	0.00
R186 On 03/02/2022	Bond Future	Sell	24	0.00
R186 On 03/02/2022	Bond Future	Buy	24	0.00
R186 On 03/02/2022	Bond Future	Sell	24	0.00
R186 On 03/02/2022	Bond Future	Buy	24	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00
R186 On 04/11/2021	Bond Future	Buy	150	0.00
R186 On 04/11/2021	Bond Future	Sell	150	0.00

R2023 Bond Future

R023 On 05/05/2022	Bond Future	Sell	2	0.00
R023 On 05/05/2022	Bond Future	Buy	2	0.00
R023 On 05/05/2022	Bond Future	Sell	2	0.00
R023 On 05/05/2022	Bond Future	Buy	2	0.00
R023 On 03/02/2022	Bond Future	Sell	8	0.00
R023 On 03/02/2022	Bond Future	Buy	8	0.00
R023 On 03/02/2022	Bond Future	Sell	8	0.00
R023 On 03/02/2022	Bond Future	Buy	8	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	3	0.00
2030 On 03/02/2022	Bond Future	Sell	3	0.00
2030 On 03/02/2022	Bond Future	Buy	5	0.00
2030 On 03/02/2022	Bond Future	Sell	5	0.00
2030 On 04/11/2021	Bond Future	Buy	12	0.00
2030 On 04/11/2021	Bond Future	Sell	12	0.00
2030 On 04/11/2021	Bond Future	Buy	29	0.00
2030 On 04/11/2021	Bond Future	Sell	29	0.00
2030 On 04/11/2021	Bond Future	Buy	35	0.00
2030 On 04/11/2021	Bond Future	Sell	35	0.00
2030 On 04/11/2021	Bond Future	Buy	50	0.00
2030 On 04/11/2021	Bond Future	Sell	50	0.00
2030 On 04/11/2021	Bond Future	Buy	75	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/11/2021	Bond Future		Sell	75	0.00
2030 On 04/11/2021	Bond Future		Buy	80	0.00
2030 On 04/11/2021	Bond Future		Sell	80	0.00
2030 On 04/11/2021	Bond Future		Buy	81	0.00
2030 On 04/11/2021	Bond Future		Sell	81	0.00
2030 On 04/11/2021	Bond Future		Buy	83	0.00
2030 On 04/11/2021	Bond Future		Sell	83	0.00
2030 On 04/11/2021	Bond Future		Buy	93	0.00
2030 On 04/11/2021	Bond Future		Sell	93	0.00
2030 On 05/05/2022	Bond Future		Sell	112	0.00
2030 On 05/05/2022	Bond Future		Buy	112	0.00
2030 On 05/05/2022	Bond Future		Buy	112	0.00
2030 On 05/05/2022	Bond Future		Sell	112	0.00
2030 On 04/11/2021	Bond Future		Buy	114	0.00
2030 On 04/11/2021	Bond Future		Sell	114	0.00
2030 On 04/11/2021	Bond Future		Buy	124	0.00
2030 On 04/11/2021	Bond Future		Sell	124	0.00
2030 On 04/11/2021	Bond Future		Buy	158	0.00
2030 On 04/11/2021	Bond Future		Sell	158	0.00
2030 On 04/11/2021	Bond Future		Buy	164	0.00
2030 On 04/11/2021	Bond Future		Sell	164	0.00
2030 On 04/11/2021	Bond Future		Buy	168	0.00
2030 On 04/11/2021	Bond Future		Sell	168	0.00
2030 On 04/11/2021	Bond Future		Buy	176	0.00
2030 On 04/11/2021	Bond Future		Sell	176	0.00
2030 On 04/11/2021	Bond Future		Buy	194	0.00
2030 On 04/11/2021	Bond Future		Sell	194	0.00
2030 On 04/11/2021	Bond Future		Buy	214	0.00
2030 On 04/11/2021	Bond Future		Sell	214	0.00
2030 On 04/11/2021	Bond Future		Buy	219	0.00
2030 On 04/11/2021	Bond Future		Sell	219	0.00
2030 On 04/11/2021	Bond Future		Buy	220	0.00
2030 On 04/11/2021	Bond Future		Sell	220	0.00
2030 On 03/02/2022	Bond Future		Sell	246	0.00
2030 On 03/02/2022	Bond Future		Buy	246	0.00
2030 On 03/02/2022	Bond Future		Buy	246	0.00
2030 On 03/02/2022	Bond Future		Sell	246	0.00
2030 On 04/11/2021	Bond Future		Buy	315	0.00
2030 On 04/11/2021	Bond Future		Sell	315	0.00
2030 On 04/11/2021	Bond Future		Buy	359	0.00
2030 On 04/11/2021	Bond Future		Sell	359	0.00

2030 On 04/11/2021	Bond Future	Buy	397	0.00
2030 On 04/11/2021	Bond Future	Sell	397	0.00
2030 On 04/11/2021	Bond Future	Buy	399	0.00
2030 On 04/11/2021	Bond Future	Sell	399	0.00
2030 On 04/11/2021	Bond Future	Buy	443	0.00
2030 On 04/11/2021	Bond Future	Sell	443	0.00
2030 On 04/11/2021	Bond Future	Buy	515	0.00
2030 On 04/11/2021	Bond Future	Sell	515	0.00
2030 On 04/11/2021	Bond Future	Buy	543	0.00
2030 On 04/11/2021	Bond Future	Sell	543	0.00
2030 On 04/11/2021	Bond Future	Buy	620	0.00
2030 On 04/11/2021	Bond Future	Sell	620	0.00
2030 On 04/11/2021	Bond Future	Buy	629	0.00
2030 On 04/11/2021	Bond Future	Sell	629	0.00
2030 On 04/11/2021	Bond Future	Buy	902	0.00
2030 On 04/11/2021	Bond Future	Sell	902	0.00
2030 On 04/11/2021	Bond Future	Buy	959	0.00
2030 On 04/11/2021	Bond Future	Sell	959	0.00
2030 On 04/11/2021	Bond Future	Buy	965	0.00
2030 On 04/11/2021	Bond Future	Sell	965	0.00
2030 On 04/11/2021	Bond Future	Buy	1,143	0.00
2030 On 04/11/2021	Bond Future	Sell	1,143	0.00
2030 On 04/11/2021	Bond Future	Sell	1,629	0.00
2030 On 04/11/2021	Bond Future	Buy	1,629	0.00
2030 On 04/11/2021	Bond Future	Buy	2,780	0.00
2030 On 04/11/2021	Bond Future	Sell	2,780	0.00
2030 On 04/11/2021	Bond Future	Buy	3,295	0.00
2030 On 04/11/2021	Bond Future	Sell	3,295	0.00
2030 On 04/11/2021	Bond Future	Buy	4,847	0.00
2030 On 04/11/2021	Bond Future	Sell	4,847	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Sell	35	0.00
2032 On 03/02/2022	Bond Future	Buy	35	0.00
2032 On 03/02/2022	Bond Future	Sell	35	0.00
2032 On 03/02/2022	Bond Future	Buy	35	0.00
2032 On 05/05/2022	Bond Future	Buy	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 05/05/2022	Bond Future	Sell	143	0.00
2032 On 03/02/2022	Bond Future	Sell	431	0.00
2032 On 03/02/2022	Bond Future	Buy	431	0.00
2032 On 03/02/2022	Bond Future	Buy	431	0.00
2032 On 03/02/2022	Bond Future	Sell	431	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2035 Bond Future					
R035 On 03/02/2022	Bond Future		Sell	38	0.00
R035 On 03/02/2022	Bond Future		Buy	38	0.00
R035 On 03/02/2022	Bond Future		Sell	38	0.00
R035 On 03/02/2022	Bond Future		Buy	38	0.00
R035 On 05/05/2022	Bond Future		Sell	54	0.00
R035 On 05/05/2022	Bond Future		Buy	54	0.00
R035 On 05/05/2022	Bond Future		Buy	54	0.00
R035 On 05/05/2022	Bond Future		Sell	54	0.00
R035 On 03/02/2022	Bond Future		Sell	305	0.00
R035 On 03/02/2022	Bond Future		Buy	305	0.00
R035 On 03/02/2022	Bond Future		Buy	305	0.00
R035 On 03/02/2022	Bond Future		Sell	305	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Buy	13	0.00
2037 On 03/02/2022	Bond Future		Sell	13	0.00
2037 On 04/11/2021	Bond Future		Buy	22	0.00
2037 On 04/11/2021	Bond Future		Sell	22	0.00
R2040 Bond Future					
2040 On 05/05/2022	Bond Future		Sell	52	0.00
2040 On 05/05/2022	Bond Future		Buy	52	0.00
2040 On 05/05/2022	Bond Future		Buy	52	0.00
2040 On 05/05/2022	Bond Future		Sell	52	0.00
2040 On 03/02/2022	Bond Future		Sell	157	0.00
2040 On 03/02/2022	Bond Future		Buy	157	0.00
2040 On 03/02/2022	Bond Future		Buy	157	0.00
2040 On 03/02/2022	Bond Future		Sell	157	0.00
R2044 Bond Future					
2044 On 05/05/2022	Bond Future		Buy	18	0.00
2044 On 05/05/2022	Bond Future		Sell	18	0.00
2044 On 05/05/2022	Bond Future		Sell	18	0.00
2044 On 05/05/2022	Bond Future		Buy	18	0.00
2044 On 03/02/2022	Bond Future		Sell	57	0.00
2044 On 03/02/2022	Bond Future		Buy	57	0.00
2044 On 03/02/2022	Bond Future		Buy	57	0.00
2044 On 03/02/2022	Bond Future		Sell	57	0.00

2044 On 03/02/2022	Bond Future	Buy	243	0.00
2044 On 03/02/2022	Bond Future	Sell	243	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Sell	38	0.00
R248 On 05/05/2022	Bond Future	Buy	38	0.00
R248 On 05/05/2022	Bond Future	Sell	38	0.00
R248 On 05/05/2022	Bond Future	Buy	38	0.00
R248 On 03/02/2022	Bond Future	Buy	114	0.00
R248 On 03/02/2022	Bond Future	Sell	114	0.00
R248 On 03/02/2022	Bond Future	Sell	114	0.00
R248 On 03/02/2022	Bond Future	Buy	114	0.00

R209 Bond Future

R209 On 05/05/2022	Bond Future	Buy	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00
R209 On 05/05/2022	Bond Future	Sell	13	0.00
R209 On 05/05/2022	Bond Future	Buy	13	0.00
R209 On 03/02/2022	Bond Future	Sell	39	0.00
R209 On 03/02/2022	Bond Future	Buy	39	0.00
R209 On 03/02/2022	Bond Future	Sell	39	0.00
R209 On 03/02/2022	Bond Future	Buy	39	0.00

R214 Bond Future

R214 On 05/05/2022	Bond Future	Buy	2	0.00
R214 On 05/05/2022	Bond Future	Sell	2	0.00
R214 On 05/05/2022	Bond Future	Sell	2	0.00
R214 On 05/05/2022	Bond Future	Buy	2	0.00
R214 On 03/02/2022	Bond Future	Sell	9	0.00
R214 On 03/02/2022	Bond Future	Buy	9	0.00
R214 On 03/02/2022	Bond Future	Sell	9	0.00
R214 On 03/02/2022	Bond Future	Buy	9	0.00

Grand Total for Daily Detailed Turnover: 27,614 0.00