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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/11/2021

TO DATE : 11/11/2021

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 03/02/2022	Index Future		Sell	2	0.00
IGOV On 03/02/2022	Index Future		Buy	2	0.00

R186 Bond Future

R186 On 03/02/2022	Bond Future		Sell	54	0.00
R186 On 03/02/2022	Bond Future		Buy	54	0.00
R186 On 03/02/2022	Bond Future		Sell	54	0.00
R186 On 03/02/2022	Bond Future		Buy	54	0.00
R186 On 03/02/2022	Bond Future		Sell	150	0.00
R186 On 03/02/2022	Bond Future		Buy	150	0.00
R186 On 03/02/2022	Bond Future		Buy	150	0.00
R186 On 03/02/2022	Bond Future		Sell	150	0.00
R186 On 03/02/2022	Bond Future		Buy	150	0.00

R186 On 03/02/2022	Bond Future	Sell	150	0.00
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R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Sell	150	0.00
2030 On 03/02/2022	Bond Future	Buy	150	0.00
2030 On 03/02/2022	Bond Future	Sell	267	0.00
2030 On 03/02/2022	Bond Future	Buy	267	0.00
2030 On 03/02/2022	Bond Future	Sell	410	0.00
2030 On 03/02/2022	Bond Future	Buy	410	0.00
2030 On 03/02/2022	Bond Future	Sell	1,597	0.00
2030 On 03/02/2022	Bond Future	Buy	1,597	0.00
2030 On 03/02/2022	Bond Future	Sell	2,274	0.00
2030 On 03/02/2022	Bond Future	Buy	2,274	0.00

R2032 Bond Future

2032 On 03/02/2022	Bond Future	Buy	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 03/02/2022	Bond Future	Sell	2	0.00
2032 On 03/02/2022	Bond Future	Buy	11	0.00
2032 On 03/02/2022	Bond Future	Sell	11	0.00
2032 On 03/02/2022	Bond Future	Buy	18	0.00
2032 On 03/02/2022	Bond Future	Sell	18	0.00
2032 On 03/02/2022	Bond Future	Buy	26	0.00
2032 On 03/02/2022	Bond Future	Sell	26	0.00
2032 On 03/02/2022	Bond Future	Buy	59	0.00
2032 On 03/02/2022	Bond Future	Sell	59	0.00
2032 On 03/02/2022	Bond Future	Buy	59	0.00
2032 On 03/02/2022	Bond Future	Sell	59	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Buy	2	0.00
R035 On 03/02/2022	Bond Future	Sell	2	0.00
R035 On 03/02/2022	Bond Future	Buy	3	0.00
R035 On 03/02/2022	Bond Future	Sell	3	0.00
R035 On 03/02/2022	Bond Future	Buy	16	0.00
R035 On 03/02/2022	Bond Future	Sell	16	0.00
R035 On 03/02/2022	Bond Future	Buy	25	0.00
R035 On 03/02/2022	Bond Future	Sell	25	0.00
R035 On 03/02/2022	Bond Future	Buy	57	0.00
R035 On 03/02/2022	Bond Future	Sell	57	0.00
R035 On 03/02/2022	Bond Future	Buy	103	0.00
R035 On 03/02/2022	Bond Future	Sell	103	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022	Bond Future		Buy	103	0.00
R035 On 03/02/2022	Bond Future		Sell	103	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Buy	2	0.00
2037 On 03/02/2022	Bond Future		Sell	2	0.00
2037 On 03/02/2022	Bond Future		Buy	7	0.00
2037 On 03/02/2022	Bond Future		Sell	7	0.00
2037 On 03/02/2022	Bond Future		Buy	24	0.00
2037 On 03/02/2022	Bond Future		Sell	24	0.00
2037 On 03/02/2022	Bond Future		Buy	38	0.00
2037 On 03/02/2022	Bond Future		Sell	38	0.00
2037 On 03/02/2022	Bond Future		Buy	110	0.00
2037 On 03/02/2022	Bond Future		Sell	110	0.00
2037 On 03/02/2022	Bond Future		Buy	181	0.00
2037 On 03/02/2022	Bond Future		Sell	181	0.00
2037 On 03/02/2022	Bond Future		Buy	181	0.00
2037 On 03/02/2022	Bond Future		Sell	181	0.00
R2040 Bond Future					
2040 On 03/02/2022	Bond Future		Buy	4	0.00
2040 On 03/02/2022	Bond Future		Sell	4	0.00
2040 On 03/02/2022	Bond Future		Buy	6	0.00
2040 On 03/02/2022	Bond Future		Sell	6	0.00
2040 On 03/02/2022	Bond Future		Buy	19	0.00
2040 On 03/02/2022	Bond Future		Sell	19	0.00
2040 On 03/02/2022	Bond Future		Buy	21	0.00
2040 On 03/02/2022	Bond Future		Sell	21	0.00
2040 On 03/02/2022	Bond Future		Buy	76	0.00
2040 On 03/02/2022	Bond Future		Sell	76	0.00
2040 On 03/02/2022	Bond Future		Buy	126	0.00
2040 On 03/02/2022	Bond Future		Sell	126	0.00
2040 On 03/02/2022	Bond Future		Sell	126	0.00
2040 On 03/02/2022	Bond Future		Buy	126	0.00
R2044 Bond Future					
2044 On 03/02/2022	Bond Future		Buy	5	0.00
2044 On 03/02/2022	Bond Future		Sell	5	0.00
2044 On 03/02/2022	Bond Future		Buy	10	0.00
2044 On 03/02/2022	Bond Future		Sell	10	0.00

2044 On 03/02/2022	Bond Future	Sell	14	0.00
2044 On 03/02/2022	Bond Future	Buy	14	0.00
2044 On 03/02/2022	Bond Future	Buy	19	0.00
2044 On 03/02/2022	Bond Future	Sell	19	0.00
2044 On 03/02/2022	Bond Future	Buy	32	0.00
2044 On 03/02/2022	Bond Future	Sell	32	0.00
2044 On 03/02/2022	Bond Future	Buy	51	0.00
2044 On 03/02/2022	Bond Future	Sell	51	0.00
2044 On 03/02/2022	Bond Future	Sell	51	0.00
2044 On 03/02/2022	Bond Future	Buy	51	0.00
2044 On 03/02/2022	Bond Future	Buy	103	0.00
2044 On 03/02/2022	Bond Future	Sell	103	0.00
2044 On 03/02/2022	Bond Future	Buy	169	0.00
2044 On 03/02/2022	Bond Future	Sell	169	0.00
2044 On 03/02/2022	Bond Future	Buy	169	0.00
2044 On 03/02/2022	Bond Future	Sell	169	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Buy	15	0.00
R248 On 03/02/2022	Bond Future	Sell	15	0.00
R248 On 03/02/2022	Bond Future	Buy	18	0.00
R248 On 03/02/2022	Bond Future	Sell	18	0.00
R248 On 03/02/2022	Bond Future	Buy	95	0.00
R248 On 03/02/2022	Bond Future	Sell	95	0.00
R248 On 03/02/2022	Bond Future	Buy	128	0.00
R248 On 03/02/2022	Bond Future	Sell	128	0.00
R248 On 03/02/2022	Bond Future	Buy	128	0.00
R248 On 03/02/2022	Bond Future	Sell	128	0.00

R213 Bond Future

R213 On 03/02/2022	Bond Future	Buy	68	0.00
R213 On 03/02/2022	Bond Future	Sell	68	0.00

Grand Total for Daily Detailed Turnover: 7,890 0.00