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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/01/2022

TO DATE : 26/01/2022

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

ALBI On 03/02/2022	Index Future		Buy	4	0.00
ALBI On 03/02/2022	Index Future		Sell	4	0.00
ALBI On 05/05/2022	Index Future		Sell	4	0.00
ALBI On 05/05/2022	Index Future		Buy	4	0.00
ALBI On 03/02/2022	Index Future		Buy	5	0.00
ALBI On 03/02/2022	Index Future		Sell	5	0.00
ALBI On 05/05/2022	Index Future		Sell	5	0.00
ALBI On 05/05/2022	Index Future		Buy	5	0.00
ALBI On 03/02/2022	Index Future		Buy	17	0.00
ALBI On 03/02/2022	Index Future		Sell	17	0.00
ALBI On 05/05/2022	Index Future		Sell	17	0.00
ALBI On 05/05/2022	Index Future		Buy	17	0.00
ALBI On 03/02/2022	Index Future		Buy	26	0.00

ALBI On 03/02/2022	Index Future	Sell	26	0.00
ALBI On 03/02/2022	Index Future	Buy	26	0.00
ALBI On 03/02/2022	Index Future	Sell	26	0.00
ALBI On 05/05/2022	Index Future	Buy	26	0.00
ALBI On 05/05/2022	Index Future	Sell	26	0.00
ALBI On 05/05/2022	Index Future	Buy	26	0.00
ALBI On 05/05/2022	Index Future	Sell	26	0.00
ALBI On 03/02/2022	Index Future	Sell	90	0.00
ALBI On 03/02/2022	Index Future	Buy	90	0.00
ALBI On 03/02/2022	Index Future	Sell	90	0.00
ALBI On 03/02/2022	Index Future	Buy	90	0.00
ALBI On 04/08/2022	Index Future	Sell	90	0.00
ALBI On 04/08/2022	Index Future	Buy	90	0.00
ALBI On 04/08/2022	Index Future	Buy	90	0.00
ALBI On 04/08/2022	Index Future	Sell	90	0.00

I2025 Bond Future

2025 On 03/02/2022	Bond Future	Sell	36	0.00
2025 On 03/02/2022	Bond Future	Buy	36	0.00
2025 On 03/02/2022	Bond Future	Sell	36	0.00
2025 On 03/02/2022	Bond Future	Buy	36	0.00
2025 On 03/02/2022	Bond Future	Buy	36	0.00
2025 On 03/02/2022	Bond Future	Sell	36	0.00
2025 On 05/05/2022	Bond Future	Sell	36	0.00
2025 On 05/05/2022	Bond Future	Buy	36	0.00
2025 On 05/05/2022	Bond Future	Sell	36	0.00
2025 On 05/05/2022	Bond Future	Buy	36	0.00
2025 On 05/05/2022	Bond Future	Sell	36	0.00
2025 On 05/05/2022	Bond Future	Buy	36	0.00

New Inflation Linked Index

IGOV On 03/02/2022	Index Future	Buy	1	0.00
IGOV On 03/02/2022	Index Future	Sell	1	0.00
IGOV On 03/02/2022	Index Future	Sell	1	0.00
IGOV On 03/02/2022	Index Future	Buy	1	0.00
IGOV On 03/02/2022	Index Future	Buy	1	0.00
IGOV On 03/02/2022	Index Future	Sell	1	0.00
IGOV On 05/05/2022	Index Future	Buy	1	0.00
IGOV On 05/05/2022	Index Future	Sell	1	0.00
IGOV On 05/05/2022	Index Future	Buy	1	0.00
IGOV On 05/05/2022	Index Future	Sell	1	0.00
IGOV On 05/05/2022	Index Future	Buy	1	0.00
IGOV On 05/05/2022	Index Future	Sell	1	0.00

R186 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/02/2022			Bond Future	Sell	100	0.00
R186 On 03/02/2022			Bond Future	Buy	100	0.00
R186 On 03/02/2022			Bond Future	Sell	100	0.00
R186 On 03/02/2022			Bond Future	Buy	100	0.00
R186 On 05/05/2022			Bond Future	Sell	100	0.00
R186 On 05/05/2022			Bond Future	Buy	100	0.00
R186 On 05/05/2022			Bond Future	Sell	100	0.00
R186 On 05/05/2022			Bond Future	Buy	100	0.00
R186 On 03/02/2022			Bond Future	Buy	200	0.00
R186 On 03/02/2022			Bond Future	Buy	200	0.00
R186 On 03/02/2022			Bond Future	Sell	200	0.00
R186 On 03/02/2022			Bond Future	Sell	200	0.00
R186 On 05/05/2022			Bond Future	Sell	200	0.00
R186 On 05/05/2022			Bond Future	Buy	200	0.00
R186 On 05/05/2022			Bond Future	Buy	200	0.00
R186 On 05/05/2022			Bond Future	Sell	200	0.00
R186 On 03/02/2022			Bond Future	Buy	1,000	0.00
R186 On 03/02/2022			Bond Future	Sell	1,000	0.00
R186 On 03/02/2022			Bond Future	Sell	1,000	0.00
R186 On 03/02/2022			Bond Future	Buy	1,000	0.00
R186 On 05/05/2022			Bond Future	Sell	1,000	0.00
R186 On 05/05/2022			Bond Future	Buy	1,000	0.00
R186 On 05/05/2022			Bond Future	Sell	1,000	0.00
R186 On 05/05/2022			Bond Future	Buy	1,000	0.00
R186 On 03/02/2022			Bond Future	Sell	8,700	0.00
R186 On 03/02/2022			Bond Future	Buy	8,700	0.00
R186 On 05/05/2022			Bond Future	Buy	8,700	0.00
R186 On 05/05/2022			Bond Future	Sell	8,700	0.00
R2030 Bond Future						
2030 On 03/02/2022			Bond Future	Buy	1	0.00
2030 On 03/02/2022			Bond Future	Sell	1	0.00
2030 On 05/05/2022			Bond Future	Sell	1	0.00
2030 On 05/05/2022			Bond Future	Buy	1	0.00
2030 On 03/02/2022			Bond Future	Buy	3	0.00
2030 On 03/02/2022			Bond Future	Sell	3	0.00
2030 On 05/05/2022			Bond Future	Sell	3	0.00
2030 On 05/05/2022			Bond Future	Buy	3	0.00
2030 On 03/02/2022			Bond Future	Buy	15	0.00
2030 On 03/02/2022			Bond Future	Sell	15	0.00

2030 On 05/05/2022	Bond Future	Sell	15	0.00
2030 On 05/05/2022	Bond Future	Buy	15	0.00
2030 On 03/02/2022	Bond Future	Buy	16	0.00
2030 On 03/02/2022	Bond Future	Sell	16	0.00
2030 On 05/05/2022	Bond Future	Sell	16	0.00
2030 On 05/05/2022	Bond Future	Buy	16	0.00
2030 On 03/02/2022	Bond Future	Buy	35	0.00
2030 On 03/02/2022	Bond Future	Sell	35	0.00
2030 On 05/05/2022	Bond Future	Sell	35	0.00
2030 On 05/05/2022	Bond Future	Buy	35	0.00
2030 On 03/02/2022	Bond Future	Buy	50	0.00
2030 On 03/02/2022	Bond Future	Sell	50	0.00
2030 On 05/05/2022	Bond Future	Sell	50	0.00
2030 On 05/05/2022	Bond Future	Buy	50	0.00
2030 On 03/02/2022	Bond Future	Buy	58	0.00
2030 On 03/02/2022	Bond Future	Sell	58	0.00
2030 On 05/05/2022	Bond Future	Sell	58	0.00
2030 On 05/05/2022	Bond Future	Buy	58	0.00
2030 On 03/02/2022	Bond Future	Buy	125	0.00
2030 On 03/02/2022	Bond Future	Sell	125	0.00
2030 On 05/05/2022	Bond Future	Sell	125	0.00
2030 On 05/05/2022	Bond Future	Buy	125	0.00
2030 On 03/02/2022	Bond Future	Buy	187	0.00
2030 On 03/02/2022	Bond Future	Sell	187	0.00
2030 On 05/05/2022	Bond Future	Sell	187	0.00
2030 On 05/05/2022	Bond Future	Buy	187	0.00
2030 On 03/02/2022	Bond Future	Buy	323	0.00
2030 On 03/02/2022	Bond Future	Sell	323	0.00
2030 On 05/05/2022	Bond Future	Sell	323	0.00
2030 On 05/05/2022	Bond Future	Buy	323	0.00
2030 On 03/02/2022	Bond Future	Buy	487	0.00
2030 On 03/02/2022	Bond Future	Sell	487	0.00
2030 On 05/05/2022	Bond Future	Sell	487	0.00
2030 On 05/05/2022	Bond Future	Buy	487	0.00
2030 On 03/02/2022	Bond Future	Buy	1,000	0.00
2030 On 03/02/2022	Bond Future	Sell	1,000	0.00
2030 On 03/02/2022	Bond Future	Sell	1,000	0.00
2030 On 03/02/2022	Bond Future	Buy	1,000	0.00
2030 On 05/05/2022	Bond Future	Sell	1,000	0.00
2030 On 05/05/2022	Bond Future	Buy	1,000	0.00
2030 On 05/05/2022	Bond Future	Sell	1,000	0.00
2030 On 05/05/2022	Bond Future	Buy	1,000	0.00
2030 On 03/02/2022	Bond Future	Buy	1,300	0.00
2030 On 03/02/2022	Bond Future	Sell	1,300	0.00
2030 On 03/02/2022	Bond Future	Sell	1,300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/02/2022	Bond Future		Buy	1,300	0.00
2030 On 05/05/2022	Bond Future		Sell	1,300	0.00
2030 On 05/05/2022	Bond Future		Buy	1,300	0.00
2030 On 05/05/2022	Bond Future		Buy	1,300	0.00
2030 On 05/05/2022	Bond Future		Sell	1,300	0.00
2030 On 03/02/2022	Bond Future		Buy	9,795	0.00
2030 On 03/02/2022	Bond Future		Sell	9,795	0.00
2030 On 05/05/2022	Bond Future		Buy	9,795	0.00
2030 On 05/05/2022	Bond Future		Sell	9,795	0.00
R2032 Bond Future					
2032 On 03/02/2022	Bond Future		Buy	1	0.00
2032 On 03/02/2022	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 03/02/2022	Bond Future		Buy	2	0.00
2032 On 03/02/2022	Bond Future		Sell	2	0.00
2032 On 05/05/2022	Bond Future		Sell	2	0.00
2032 On 05/05/2022	Bond Future		Buy	2	0.00
2032 On 03/02/2022	Bond Future		Buy	14	0.00
2032 On 03/02/2022	Bond Future		Sell	14	0.00
2032 On 05/05/2022	Bond Future		Sell	14	0.00
2032 On 05/05/2022	Bond Future		Buy	14	0.00
2032 On 03/02/2022	Bond Future		Buy	15	0.00
2032 On 03/02/2022	Bond Future		Sell	15	0.00
2032 On 05/05/2022	Bond Future		Sell	15	0.00
2032 On 05/05/2022	Bond Future		Buy	15	0.00
2032 On 03/02/2022	Bond Future		Buy	34	0.00
2032 On 03/02/2022	Bond Future		Sell	34	0.00
2032 On 05/05/2022	Bond Future		Sell	34	0.00
2032 On 05/05/2022	Bond Future		Buy	34	0.00
2032 On 03/02/2022	Bond Future		Buy	50	0.00
2032 On 03/02/2022	Bond Future		Sell	50	0.00
2032 On 05/05/2022	Bond Future		Sell	50	0.00
2032 On 05/05/2022	Bond Future		Buy	50	0.00
2032 On 03/02/2022	Bond Future		Buy	58	0.00
2032 On 03/02/2022	Bond Future		Sell	58	0.00
2032 On 05/05/2022	Bond Future		Sell	58	0.00
2032 On 05/05/2022	Bond Future		Buy	58	0.00
2032 On 03/02/2022	Bond Future		Buy	124	0.00

2032 On 03/02/2022	Bond Future	Sell	124	0.00
2032 On 05/05/2022	Bond Future	Sell	124	0.00
2032 On 05/05/2022	Bond Future	Buy	124	0.00
2032 On 03/02/2022	Bond Future	Buy	186	0.00
2032 On 03/02/2022	Bond Future	Sell	186	0.00
2032 On 05/05/2022	Bond Future	Sell	186	0.00
2032 On 05/05/2022	Bond Future	Buy	186	0.00
2032 On 03/02/2022	Bond Future	Buy	321	0.00
2032 On 03/02/2022	Bond Future	Sell	321	0.00
2032 On 05/05/2022	Bond Future	Sell	321	0.00
2032 On 05/05/2022	Bond Future	Buy	321	0.00
2032 On 03/02/2022	Bond Future	Buy	485	0.00
2032 On 03/02/2022	Bond Future	Sell	485	0.00
2032 On 05/05/2022	Bond Future	Sell	485	0.00
2032 On 05/05/2022	Bond Future	Buy	485	0.00
2032 On 03/02/2022	Bond Future	Buy	1,290	0.00
2032 On 03/02/2022	Bond Future	Sell	1,290	0.00
2032 On 03/02/2022	Bond Future	Sell	1,290	0.00
2032 On 03/02/2022	Bond Future	Buy	1,290	0.00
2032 On 05/05/2022	Bond Future	Sell	1,290	0.00
2032 On 05/05/2022	Bond Future	Buy	1,290	0.00
2032 On 05/05/2022	Bond Future	Buy	1,290	0.00
2032 On 05/05/2022	Bond Future	Sell	1,290	0.00
2032 On 03/02/2022	Bond Future	Sell	7,295	0.00
2032 On 03/02/2022	Bond Future	Buy	7,295	0.00
2032 On 05/05/2022	Bond Future	Sell	7,295	0.00
2032 On 05/05/2022	Bond Future	Buy	7,295	0.00

R2035 Bond Future

R035 On 03/02/2022	Bond Future	Buy	30	0.00
R035 On 03/02/2022	Bond Future	Sell	30	0.00
R035 On 05/05/2022	Bond Future	Sell	30	0.00
R035 On 05/05/2022	Bond Future	Buy	30	0.00
R035 On 03/02/2022	Bond Future	Buy	207	0.00
R035 On 03/02/2022	Bond Future	Sell	207	0.00
R035 On 05/05/2022	Bond Future	Sell	207	0.00
R035 On 05/05/2022	Bond Future	Buy	207	0.00
R035 On 03/02/2022	Bond Future	Buy	237	0.00
R035 On 03/02/2022	Bond Future	Sell	237	0.00
R035 On 03/02/2022	Bond Future	Buy	237	0.00
R035 On 03/02/2022	Bond Future	Sell	237	0.00
R035 On 05/05/2022	Bond Future	Sell	237	0.00
R035 On 05/05/2022	Bond Future	Buy	237	0.00
R035 On 05/05/2022	Bond Future	Buy	237	0.00
R035 On 05/05/2022	Bond Future	Sell	237	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/02/2022	Bond Future		Sell	1,000	0.00
R035 On 03/02/2022	Bond Future		Buy	1,000	0.00
R035 On 03/02/2022	Bond Future		Buy	1,000	0.00
R035 On 03/02/2022	Bond Future		Sell	1,000	0.00
R035 On 05/05/2022	Bond Future		Sell	1,000	0.00
R035 On 05/05/2022	Bond Future		Buy	1,000	0.00
R035 On 05/05/2022	Bond Future		Sell	1,000	0.00
R035 On 05/05/2022	Bond Future		Buy	1,000	0.00
R035 On 03/02/2022	Bond Future		Sell	4,115	0.00
R035 On 03/02/2022	Bond Future		Buy	4,115	0.00
R035 On 05/05/2022	Bond Future		Buy	4,115	0.00
R035 On 05/05/2022	Bond Future		Sell	4,115	0.00
R2037 Bond Future					
2037 On 03/02/2022	Bond Future		Buy	115	0.00
2037 On 03/02/2022	Bond Future		Sell	115	0.00
2037 On 05/05/2022	Bond Future		Sell	115	0.00
2037 On 05/05/2022	Bond Future		Buy	115	0.00
2037 On 03/02/2022	Bond Future		Buy	131	0.00
2037 On 03/02/2022	Bond Future		Sell	131	0.00
2037 On 05/05/2022	Bond Future		Sell	131	0.00
2037 On 05/05/2022	Bond Future		Buy	131	0.00
2037 On 03/02/2022	Bond Future		Buy	500	0.00
2037 On 03/02/2022	Bond Future		Sell	500	0.00
2037 On 05/05/2022	Bond Future		Sell	500	0.00
2037 On 05/05/2022	Bond Future		Buy	500	0.00
2037 On 03/02/2022	Bond Future		Buy	635	0.00
2037 On 03/02/2022	Bond Future		Sell	635	0.00
2037 On 05/05/2022	Bond Future		Buy	635	0.00
2037 On 05/05/2022	Bond Future		Sell	635	0.00
2037 On 03/02/2022	Bond Future		Buy	881	0.00
2037 On 03/02/2022	Bond Future		Sell	881	0.00
2037 On 03/02/2022	Bond Future		Sell	881	0.00
2037 On 03/02/2022	Bond Future		Buy	881	0.00
2037 On 05/05/2022	Bond Future		Buy	881	0.00
2037 On 05/05/2022	Bond Future		Sell	881	0.00
2037 On 05/05/2022	Bond Future		Sell	881	0.00
2037 On 05/05/2022	Bond Future		Buy	881	0.00
2037 On 03/02/2022	Bond Future		Sell	1,250	0.00
2037 On 03/02/2022	Bond Future		Buy	1,250	0.00

2037 On 03/02/2022	Bond Future	Buy	1,600	0.00
2037 On 03/02/2022	Bond Future	Sell	1,600	0.00
2037 On 03/02/2022	Bond Future	Sell	3,975	0.00
2037 On 03/02/2022	Bond Future	Buy	3,975	0.00
2037 On 05/05/2022	Bond Future	Sell	3,975	0.00
2037 On 05/05/2022	Bond Future	Buy	3,975	0.00

R2040 Bond Future

2040 On 03/02/2022	Bond Future	Buy	30	0.00
2040 On 03/02/2022	Bond Future	Sell	30	0.00
2040 On 05/05/2022	Bond Future	Sell	30	0.00
2040 On 05/05/2022	Bond Future	Buy	30	0.00
2040 On 03/02/2022	Bond Future	Buy	41	0.00
2040 On 03/02/2022	Bond Future	Sell	41	0.00
2040 On 05/05/2022	Bond Future	Sell	41	0.00
2040 On 05/05/2022	Bond Future	Buy	41	0.00
2040 On 03/02/2022	Bond Future	Buy	255	0.00
2040 On 03/02/2022	Bond Future	Sell	255	0.00
2040 On 05/05/2022	Bond Future	Sell	255	0.00
2040 On 05/05/2022	Bond Future	Buy	255	0.00
2040 On 03/02/2022	Bond Future	Buy	326	0.00
2040 On 03/02/2022	Bond Future	Sell	326	0.00
2040 On 03/02/2022	Bond Future	Sell	326	0.00
2040 On 03/02/2022	Bond Future	Buy	326	0.00
2040 On 05/05/2022	Bond Future	Sell	326	0.00
2040 On 05/05/2022	Bond Future	Buy	326	0.00
2040 On 05/05/2022	Bond Future	Sell	326	0.00
2040 On 05/05/2022	Bond Future	Buy	326	0.00

R2044 Bond Future

2044 On 03/02/2022	Bond Future	Buy	2,485	0.00
2044 On 03/02/2022	Bond Future	Sell	2,485	0.00
2044 On 05/05/2022	Bond Future	Buy	2,485	0.00
2044 On 05/05/2022	Bond Future	Sell	2,485	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Buy	65,265	0.00
R248 On 03/02/2022	Bond Future	Sell	65,265	0.00
R248 On 05/05/2022	Bond Future	Sell	65,265	0.00
R248 On 05/05/2022	Bond Future	Buy	65,265	0.00

R209 Bond Future

R209 On 03/02/2022	Bond Future	Buy	50	0.00
R209 On 03/02/2022	Bond Future	Sell	50	0.00
R209 On 03/02/2022	Bond Future	Buy	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/02/2022	Bond Future		Sell	50	0.00
R209 On 05/05/2022	Bond Future		Sell	50	0.00
R209 On 05/05/2022	Bond Future		Buy	50	0.00
R209 On 05/05/2022	Bond Future		Sell	50	0.00
R209 On 05/05/2022	Bond Future		Buy	50	0.00
R209 On 05/05/2022	Bond Future		Sell	139	0.00
R209 On 05/05/2022	Bond Future		Buy	139	0.00
R209 On 05/05/2022	Bond Future		Buy	139	0.00
R209 On 05/05/2022	Bond Future		Sell	139	0.00
R209 On 03/02/2022	Bond Future		Buy	250	0.00
R209 On 03/02/2022	Bond Future		Sell	250	0.00
R209 On 05/05/2022	Bond Future		Sell	250	0.00
R209 On 05/05/2022	Bond Future		Buy	250	0.00
R214 Bond Future					
R214 On 05/05/2022	Bond Future		Sell	176	0.00
R214 On 05/05/2022	Bond Future		Buy	176	0.00
R214 On 05/05/2022	Bond Future		Buy	176	0.00
R214 On 05/05/2022	Bond Future		Sell	176	0.00
Grand Total for Daily Detailed Turnover:				246,582	0.00