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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/01/2022

TO DATE : 27/01/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2033 Bond Future

2033 On 05/05/2022	Bond Future		Buy	47	0.00
2033 On 05/05/2022	Bond Future		Sell	47	0.00
2033 On 05/05/2022	Bond Future		Buy	503	0.00
2033 On 05/05/2022	Bond Future		Sell	503	0.00
2033 On 05/05/2022	Bond Future		Buy	513	0.00
2033 On 05/05/2022	Bond Future		Sell	513	0.00
2033 On 05/05/2022	Bond Future		Sell	1,063	0.00
2033 On 05/05/2022	Bond Future		Buy	1,063	0.00

I2038 Bond Future

2038 On 05/05/2022	Bond Future		Sell	60	0.00
2038 On 05/05/2022	Bond Future		Buy	60	0.00
2038 On 05/05/2022	Bond Future		Buy	60	0.00

2038 On 05/05/2022	Bond Future	Sell	60	0.00
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I2050 Bond Future

2050 On 03/02/2022	Bond Future	Buy	918	0.00
2050 On 03/02/2022	Bond Future	Sell	918	0.00
2050 On 03/02/2022	Bond Future	Sell	918	0.00
2050 On 03/02/2022	Bond Future	Buy	918	0.00
2050 On 05/05/2022	Bond Future	Sell	918	0.00
2050 On 05/05/2022	Bond Future	Buy	918	0.00
2050 On 05/05/2022	Bond Future	Sell	918	0.00
2050 On 05/05/2022	Bond Future	Buy	918	0.00

New Inflation Linked Index

IGOV On 03/02/2022	Index Future	Buy	14	0.00
IGOV On 03/02/2022	Index Future	Sell	14	0.00
IGOV On 03/02/2022	Index Future	Buy	14	0.00
IGOV On 03/02/2022	Index Future	Sell	14	0.00
IGOV On 05/05/2022	Index Future	Sell	14	0.00
IGOV On 05/05/2022	Index Future	Buy	14	0.00
IGOV On 05/05/2022	Index Future	Sell	14	0.00
IGOV On 05/05/2022	Index Future	Buy	14	0.00

R186 Bond Future

R186 On 05/05/2022	Bond Future	Buy	57	0.00
R186 On 05/05/2022	Bond Future	Sell	57	0.00

R2023 Bond Future

R023 On 05/05/2022	Bond Future	Sell	241	0.00
R023 On 05/05/2022	Bond Future	Buy	241	0.00
R023 On 05/05/2022	Bond Future	Buy	241	0.00
R023 On 05/05/2022	Bond Future	Sell	241	0.00

R2035 Bond Future

R035 On 05/05/2022	Bond Future	Sell	20	0.00
R035 On 05/05/2022	Bond Future	Buy	20	0.00
R035 On 05/05/2022	Bond Future	Buy	118	0.00
R035 On 05/05/2022	Bond Future	Sell	118	0.00
R035 On 05/05/2022	Bond Future	Buy	118	0.00
R035 On 05/05/2022	Bond Future	Sell	118	0.00
R035 On 05/05/2022	Bond Future	Sell	520	0.00
R035 On 05/05/2022	Bond Future	Buy	520	0.00
R035 On 05/05/2022	Bond Future	Sell	540	0.00
R035 On 05/05/2022	Bond Future	Buy	540	0.00
R035 On 05/05/2022	Bond Future	Buy	560	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 05/05/2022	Bond Future		Sell	560	0.00
R2037 Bond Future					
2037 On 05/05/2022	Bond Future		Sell	31	0.00
2037 On 05/05/2022	Bond Future		Buy	31	0.00
2037 On 05/05/2022	Bond Future		Buy	1,373	0.00
2037 On 05/05/2022	Bond Future		Sell	1,373	0.00
2037 On 03/02/2022	Bond Future		Sell	4,766	0.00
2037 On 03/02/2022	Bond Future		Buy	4,766	0.00
2037 On 03/02/2022	Bond Future		Buy	4,766	0.00
2037 On 03/02/2022	Bond Future		Sell	4,766	0.00
2037 On 05/05/2022	Bond Future		Sell	4,766	0.00
2037 On 05/05/2022	Bond Future		Buy	4,766	0.00
2037 On 05/05/2022	Bond Future		Sell	4,766	0.00
2037 On 05/05/2022	Bond Future		Buy	4,766	0.00
R2040 Bond Future					
2040 On 03/02/2022	Bond Future		Sell	21	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	21	0.00
2040 On 05/05/2022	Bond Future		Buy	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 05/05/2022	Bond Future		Sell	41	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 05/05/2022	Bond Future		Sell	5	0.00
2044 On 05/05/2022	Bond Future		Buy	5	0.00
2044 On 03/02/2022	Bond Future		Buy	14	0.00
2044 On 03/02/2022	Bond Future		Sell	14	0.00
2044 On 05/05/2022	Bond Future		Sell	14	0.00
2044 On 05/05/2022	Bond Future		Buy	14	0.00
2044 On 05/05/2022	Bond Future		Sell	39	0.00
2044 On 05/05/2022	Bond Future		Sell	39	0.00
2044 On 05/05/2022	Bond Future		Buy	39	0.00
2044 On 05/05/2022	Bond Future		Buy	39	0.00
2044 On 05/05/2022	Bond Future		Sell	42	0.00

2044 On 05/05/2022	Bond Future	Buy	42	0.00
2044 On 05/05/2022	Bond Future	Buy	42	0.00
2044 On 05/05/2022	Bond Future	Sell	42	0.00
2044 On 03/02/2022	Bond Future	Buy	49	0.00
2044 On 03/02/2022	Bond Future	Sell	49	0.00
2044 On 05/05/2022	Bond Future	Sell	49	0.00
2044 On 05/05/2022	Bond Future	Buy	49	0.00
2044 On 03/02/2022	Bond Future	Sell	65	0.00
2044 On 03/02/2022	Bond Future	Buy	65	0.00
2044 On 03/02/2022	Bond Future	Buy	65	0.00
2044 On 03/02/2022	Bond Future	Sell	65	0.00
2044 On 03/02/2022	Bond Future	Buy	411	0.00
2044 On 03/02/2022	Bond Future	Sell	411	0.00
2044 On 05/05/2022	Bond Future	Sell	411	0.00
2044 On 05/05/2022	Bond Future	Buy	411	0.00
2044 On 03/02/2022	Bond Future	Buy	547	0.00
2044 On 03/02/2022	Bond Future	Sell	547	0.00
2044 On 05/05/2022	Bond Future	Sell	547	0.00
2044 On 05/05/2022	Bond Future	Buy	547	0.00
2044 On 03/02/2022	Bond Future	Buy	1,335	0.00
2044 On 03/02/2022	Bond Future	Sell	1,335	0.00
2044 On 05/05/2022	Bond Future	Buy	1,335	0.00
2044 On 05/05/2022	Bond Future	Sell	1,335	0.00
2044 On 03/02/2022	Bond Future	Buy	2,500	0.00
2044 On 03/02/2022	Bond Future	Sell	2,500	0.00
2044 On 03/02/2022	Bond Future	Buy	2,500	0.00
2044 On 03/02/2022	Bond Future	Sell	2,500	0.00
2044 On 05/05/2022	Bond Future	Buy	2,500	0.00
2044 On 05/05/2022	Bond Future	Sell	2,500	0.00
2044 On 05/05/2022	Bond Future	Sell	2,500	0.00
2044 On 05/05/2022	Bond Future	Buy	2,500	0.00

R2048 Bond Future

R248 On 03/02/2022	Bond Future	Buy	2,500	0.00
R248 On 03/02/2022	Bond Future	Sell	2,500	0.00
R248 On 03/02/2022	Bond Future	Buy	2,500	0.00
R248 On 03/02/2022	Bond Future	Sell	2,500	0.00
R248 On 05/05/2022	Bond Future	Sell	2,500	0.00
R248 On 05/05/2022	Bond Future	Buy	2,500	0.00
R248 On 05/05/2022	Bond Future	Buy	2,500	0.00
R248 On 05/05/2022	Bond Future	Sell	2,500	0.00

R209 Bond Future

R209 On 05/05/2022	Bond Future	Buy	33	0.00
R209 On 05/05/2022	Bond Future	Sell	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 Bond Future					
R213 On 05/05/2022	Bond Future		Sell	65	0.00
R213 On 05/05/2022	Bond Future		Buy	65	0.00
R213 On 05/05/2022	Bond Future		Buy	65	0.00
R213 On 05/05/2022	Bond Future		Sell	65	0.00
Grand Total for Daily Detailed Turnover:				54,158	0.00