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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2022

TO DATE : 28/01/2022

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

ALBI On 03/02/2022	Index Future		Sell	10	0.00
ALBI On 03/02/2022	Index Future		Buy	10	0.00
ALBI On 05/05/2022	Index Future		Buy	10	0.00
ALBI On 05/05/2022	Index Future		Sell	10	0.00

Govi Total Return Index

GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 03/02/2022	GOVI		Buy	1	0.00
GOVI On 03/02/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Sell	1	0.00
GOVI On 05/05/2022	GOVI		Buy	1	0.00
GOVI On 05/05/2022	GOVI		Sell	1	0.00

GOVI On 05/05/2022	GOVI	Buy	1	0.00
GOVI On 03/02/2022	GOVI	Buy	4	0.00
GOVI On 03/02/2022	GOVI	Sell	4	0.00
GOVI On 05/05/2022	GOVI	Sell	4	0.00
GOVI On 05/05/2022	GOVI	Buy	4	0.00
GOVI On 03/02/2022	GOVI	Buy	9	0.00
GOVI On 03/02/2022	GOVI	Sell	9	0.00
GOVI On 03/02/2022	GOVI	Buy	9	0.00
GOVI On 03/02/2022	GOVI	Sell	9	0.00
GOVI On 05/05/2022	GOVI	Sell	9	0.00
GOVI On 05/05/2022	GOVI	Buy	9	0.00
GOVI On 05/05/2022	GOVI	Sell	9	0.00
GOVI On 05/05/2022	GOVI	Buy	9	0.00
GOVI On 03/02/2022	GOVI	Buy	30	0.00
GOVI On 03/02/2022	GOVI	Sell	30	0.00
GOVI On 05/05/2022	GOVI	Sell	30	0.00
GOVI On 05/05/2022	GOVI	Buy	30	0.00
GOVI On 03/02/2022	GOVI	Buy	36	0.00
GOVI On 03/02/2022	GOVI	Sell	36	0.00
GOVI On 05/05/2022	GOVI	Sell	36	0.00
GOVI On 05/05/2022	GOVI	Buy	36	0.00

I2025 Bond Future

2025 On 03/02/2022	Bond Future	Sell	50	0.00
2025 On 03/02/2022	Bond Future	Buy	50	0.00
2025 On 05/05/2022	Bond Future	Sell	50	0.00
2025 On 05/05/2022	Bond Future	Buy	50	0.00

I2029 Bond Future

2029 On 03/02/2022	Bond Future	Sell	200	0.00
2029 On 03/02/2022	Bond Future	Buy	200	0.00
2029 On 05/05/2022	Bond Future	Sell	200	0.00
2029 On 05/05/2022	Bond Future	Buy	200	0.00

I2033 Bond Future

2033 On 03/02/2022	Bond Future	Sell	170	0.00
2033 On 03/02/2022	Bond Future	Buy	170	0.00
2033 On 05/05/2022	Bond Future	Sell	170	0.00
2033 On 05/05/2022	Bond Future	Buy	170	0.00

I2038 Bond Future

2038 On 03/02/2022	Bond Future	Buy	1,060	0.00
2038 On 03/02/2022	Bond Future	Sell	1,060	0.00
2038 On 05/05/2022	Bond Future	Buy	1,060	0.00
2038 On 05/05/2022	Bond Future	Sell	1,060	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 03/02/2022			Buy	207	0.00
2046 On 03/02/2022			Sell	207	0.00
2046 On 04/08/2022			Sell	207	0.00
2046 On 04/08/2022			Buy	207	0.00
2046 On 03/02/2022			Buy	301	0.00
2046 On 03/02/2022			Sell	301	0.00
2046 On 04/08/2022			Sell	301	0.00
2046 On 04/08/2022			Buy	301	0.00
2046 On 03/02/2022			Buy	613	0.00
2046 On 03/02/2022			Sell	613	0.00
2046 On 04/08/2022			Sell	613	0.00
2046 On 04/08/2022			Buy	613	0.00
2046 On 03/02/2022			Buy	1,239	0.00
2046 On 03/02/2022			Sell	1,239	0.00
2046 On 04/08/2022			Sell	1,239	0.00
2046 On 04/08/2022			Buy	1,239	0.00
2046 On 03/02/2022			Sell	2,360	0.00
2046 On 03/02/2022			Buy	2,360	0.00
2046 On 04/08/2022			Buy	2,360	0.00
2046 On 04/08/2022			Sell	2,360	0.00
R186 Bond Future					
R186 On 03/02/2022			Sell	360	0.00
R186 On 03/02/2022			Buy	360	0.00
R186 On 03/02/2022			Buy	360	0.00
R186 On 03/02/2022			Sell	360	0.00
R186 On 03/02/2022			Sell	360	0.00
R186 On 03/02/2022			Buy	360	0.00
R186 On 05/05/2022			Buy	360	0.00
R186 On 05/05/2022			Sell	360	0.00
R186 On 05/05/2022			Sell	360	0.00
R186 On 05/05/2022			Buy	360	0.00
R186 On 05/05/2022			Buy	360	0.00
R186 On 05/05/2022			Sell	360	0.00
R186 On 03/02/2022			Buy	525	0.00
R186 On 03/02/2022			Sell	525	0.00
R186 On 05/05/2022			Sell	525	0.00
R186 On 05/05/2022			Buy	525	0.00

R186 On 03/02/2022	Bond Future	Buy	3,270	0.00
R186 On 03/02/2022	Bond Future	Sell	3,270	0.00
R186 On 05/05/2022	Bond Future	Sell	3,270	0.00
R186 On 05/05/2022	Bond Future	Buy	3,270	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	Sell	8,700	0.00
R186 On 05/05/2022	Bond Future	Buy	8,700	0.00

R197 Bond Future

R197 On 03/02/2022	Bond Future	Sell	7	0.00
R197 On 03/02/2022	Bond Future	Buy	7	0.00
R197 On 03/02/2022	Bond Future	Buy	7	0.00
R197 On 03/02/2022	Bond Future	Sell	7	0.00
R197 On 05/05/2022	Bond Future	Buy	7	0.00
R197 On 05/05/2022	Bond Future	Sell	7	0.00
R197 On 05/05/2022	Bond Future	Sell	7	0.00
R197 On 05/05/2022	Bond Future	Buy	7	0.00
R197 On 03/02/2022	Bond Future	Sell	60	0.00
R197 On 03/02/2022	Bond Future	Buy	60	0.00
R197 On 05/05/2022	Bond Future	Sell	60	0.00
R197 On 05/05/2022	Bond Future	Buy	60	0.00

R2023 Bond Future

R023 On 03/02/2022	Bond Future	Buy	1,520	0.00
R023 On 03/02/2022	Bond Future	Sell	1,520	0.00
R023 On 05/05/2022	Bond Future	Buy	1,520	0.00
R023 On 05/05/2022	Bond Future	Sell	1,520	0.00

R2030 Bond Future

2030 On 03/02/2022	Bond Future	Buy	30	0.00
2030 On 03/02/2022	Bond Future	Sell	30	0.00
2030 On 05/05/2022	Bond Future	Buy	30	0.00
2030 On 05/05/2022	Bond Future	Sell	30	0.00
2030 On 03/02/2022	Bond Future	Sell	200	0.00
2030 On 03/02/2022	Bond Future	Buy	200	0.00
2030 On 05/05/2022	Bond Future	Sell	200	0.00
2030 On 05/05/2022	Bond Future	Buy	200	0.00
2030 On 03/02/2022	Bond Future	Buy	600	0.00
2030 On 03/02/2022	Bond Future	Sell	600	0.00
2030 On 05/05/2022	Bond Future	Sell	600	0.00
2030 On 05/05/2022	Bond Future	Buy	600	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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/05/2022	Bond Future		Sell	9,795	0.00
R2032 Bond Future					
2032 On 03/02/2022	Bond Future		Sell	300	0.00
2032 On 03/02/2022	Bond Future		Buy	300	0.00
2032 On 05/05/2022	Bond Future		Sell	300	0.00
2032 On 05/05/2022	Bond Future		Buy	300	0.00
2032 On 03/02/2022	Bond Future		Buy	7,295	0.00
2032 On 03/02/2022	Bond Future		Sell	7,295	0.00
2032 On 05/05/2022	Bond Future		Buy	7,295	0.00
2032 On 05/05/2022	Bond Future		Sell	7,295	0.00
R2035 Bond Future					
R035 On 03/02/2022	Bond Future		Sell	240	0.00
R035 On 03/02/2022	Bond Future		Buy	240	0.00
R035 On 03/02/2022	Bond Future		Buy	240	0.00
R035 On 03/02/2022	Bond Future		Sell	240	0.00
R035 On 03/02/2022	Bond Future		Sell	240	0.00
R035 On 03/02/2022	Bond Future		Buy	240	0.00
R035 On 05/05/2022	Bond Future		Sell	240	0.00
R035 On 05/05/2022	Bond Future		Buy	240	0.00
R035 On 05/05/2022	Bond Future		Buy	240	0.00
R035 On 05/05/2022	Bond Future		Sell	240	0.00
R035 On 05/05/2022	Bond Future		Sell	240	0.00
R035 On 05/05/2022	Bond Future		Buy	240	0.00
R035 On 03/02/2022	Bond Future		Sell	450	0.00
R035 On 03/02/2022	Bond Future		Buy	450	0.00
R035 On 05/05/2022	Bond Future		Sell	450	0.00
R035 On 05/05/2022	Bond Future		Buy	450	0.00
R035 On 03/02/2022	Bond Future		Buy	4,115	0.00
R035 On 03/02/2022	Bond Future		Sell	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 05/05/2022	Bond Future		Buy	11	0.00
2037 On 05/05/2022	Bond Future		Sell	11	0.00
2037 On 05/05/2022	Bond Future		Buy	15	0.00
2037 On 05/05/2022	Bond Future		Sell	15	0.00
2037 On 05/05/2022	Bond Future		Sell	16	0.00

2037 On 05/05/2022	Bond Future	Buy	16	0.00
2037 On 03/02/2022	Bond Future	Buy	23	0.00
2037 On 03/02/2022	Bond Future	Sell	23	0.00
2037 On 04/08/2022	Bond Future	Sell	23	0.00
2037 On 04/08/2022	Bond Future	Buy	23	0.00
2037 On 05/05/2022	Bond Future	Sell	26	0.00
2037 On 05/05/2022	Bond Future	Buy	26	0.00
2037 On 03/02/2022	Bond Future	Buy	164	0.00
2037 On 03/02/2022	Bond Future	Sell	164	0.00
2037 On 04/08/2022	Bond Future	Sell	164	0.00
2037 On 04/08/2022	Bond Future	Buy	164	0.00
2037 On 03/02/2022	Bond Future	Buy	346	0.00
2037 On 03/02/2022	Bond Future	Sell	346	0.00
2037 On 05/05/2022	Bond Future	Buy	346	0.00
2037 On 05/05/2022	Bond Future	Sell	346	0.00
2037 On 05/05/2022	Bond Future	Sell	864	0.00
2037 On 05/05/2022	Bond Future	Buy	864	0.00
2037 On 05/05/2022	Bond Future	Sell	1,204	0.00
2037 On 05/05/2022	Bond Future	Buy	1,204	0.00
2037 On 03/02/2022	Bond Future	Buy	1,222	0.00
2037 On 03/02/2022	Bond Future	Sell	1,222	0.00
2037 On 04/08/2022	Bond Future	Sell	1,222	0.00
2037 On 04/08/2022	Bond Future	Buy	1,222	0.00
2037 On 05/05/2022	Bond Future	Buy	2,084	0.00
2037 On 05/05/2022	Bond Future	Sell	2,084	0.00
2037 On 03/02/2022	Bond Future	Buy	2,145	0.00
2037 On 03/02/2022	Bond Future	Sell	2,145	0.00
2037 On 04/08/2022	Bond Future	Sell	2,145	0.00
2037 On 04/08/2022	Bond Future	Buy	2,145	0.00
2037 On 03/02/2022	Bond Future	Buy	2,258	0.00
2037 On 03/02/2022	Bond Future	Sell	2,258	0.00
2037 On 04/08/2022	Bond Future	Sell	2,258	0.00
2037 On 04/08/2022	Bond Future	Buy	2,258	0.00
2037 On 03/02/2022	Bond Future	Buy	3,975	0.00
2037 On 03/02/2022	Bond Future	Sell	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
2037 On 03/02/2022	Bond Future	Buy	5,812	0.00
2037 On 03/02/2022	Bond Future	Sell	5,812	0.00
2037 On 04/08/2022	Bond Future	Sell	5,812	0.00
2037 On 04/08/2022	Bond Future	Buy	5,812	0.00

R2040 Bond Future

2040 On 05/05/2022	Bond Future	Buy	118	0.00
2040 On 05/05/2022	Bond Future	Sell	118	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/02/2022	Bond Future		Buy	300	0.00
2040 On 03/02/2022	Bond Future		Sell	300	0.00
2040 On 05/05/2022	Bond Future		Buy	300	0.00
2040 On 05/05/2022	Bond Future		Sell	300	0.00
2040 On 03/02/2022	Bond Future		Buy	430	0.00
2040 On 03/02/2022	Bond Future		Sell	430	0.00
2040 On 05/05/2022	Bond Future		Buy	430	0.00
2040 On 05/05/2022	Bond Future		Sell	430	0.00
2040 On 03/02/2022	Bond Future		Buy	586	0.00
2040 On 03/02/2022	Bond Future		Sell	586	0.00
2040 On 04/08/2022	Bond Future		Sell	586	0.00
2040 On 04/08/2022	Bond Future		Buy	586	0.00
2040 On 03/02/2022	Bond Future		Buy	1,060	0.00
2040 On 03/02/2022	Bond Future		Sell	1,060	0.00
2040 On 04/08/2022	Bond Future		Sell	1,060	0.00
2040 On 04/08/2022	Bond Future		Buy	1,060	0.00
2040 On 03/02/2022	Bond Future		Buy	1,069	0.00
2040 On 03/02/2022	Bond Future		Sell	1,069	0.00
2040 On 04/08/2022	Bond Future		Sell	1,069	0.00
2040 On 04/08/2022	Bond Future		Buy	1,069	0.00
2040 On 03/02/2022	Bond Future		Sell	2,000	0.00
2040 On 03/02/2022	Bond Future		Buy	2,000	0.00
2040 On 03/02/2022	Bond Future		Buy	2,000	0.00
2040 On 03/02/2022	Bond Future		Sell	2,000	0.00
2040 On 05/05/2022	Bond Future		Sell	2,000	0.00
2040 On 05/05/2022	Bond Future		Buy	2,000	0.00
2040 On 05/05/2022	Bond Future		Sell	2,000	0.00
2040 On 05/05/2022	Bond Future		Buy	2,000	0.00
2040 On 03/02/2022	Bond Future		Buy	2,715	0.00
2040 On 03/02/2022	Bond Future		Sell	2,715	0.00
2040 On 04/08/2022	Bond Future		Sell	2,715	0.00
2040 On 04/08/2022	Bond Future		Buy	2,715	0.00
R2044 Bond Future					
2044 On 03/02/2022	Bond Future		Buy	400	0.00
2044 On 03/02/2022	Bond Future		Sell	400	0.00
2044 On 05/05/2022	Bond Future		Buy	400	0.00
2044 On 05/05/2022	Bond Future		Sell	400	0.00
2044 On 03/02/2022	Bond Future		Buy	500	0.00
2044 On 03/02/2022	Bond Future		Sell	500	0.00

2044 On 05/05/2022	Bond Future	Sell	500	0.00
2044 On 05/05/2022	Bond Future	Buy	500	0.00
2044 On 03/02/2022	Bond Future	Buy	574	0.00
2044 On 03/02/2022	Bond Future	Sell	574	0.00
2044 On 04/08/2022	Bond Future	Sell	574	0.00
2044 On 04/08/2022	Bond Future	Buy	574	0.00
2044 On 03/02/2022	Bond Future	Buy	651	0.00
2044 On 03/02/2022	Bond Future	Sell	651	0.00
2044 On 04/08/2022	Bond Future	Sell	651	0.00
2044 On 04/08/2022	Bond Future	Buy	651	0.00
2044 On 03/02/2022	Bond Future	Buy	1,066	0.00
2044 On 03/02/2022	Bond Future	Sell	1,066	0.00
2044 On 04/08/2022	Bond Future	Sell	1,066	0.00
2044 On 04/08/2022	Bond Future	Buy	1,066	0.00
2044 On 03/02/2022	Bond Future	Buy	2,349	0.00
2044 On 03/02/2022	Bond Future	Sell	2,349	0.00
2044 On 04/08/2022	Bond Future	Sell	2,349	0.00
2044 On 04/08/2022	Bond Future	Buy	2,349	0.00
2044 On 03/02/2022	Bond Future	Sell	2,485	0.00
2044 On 03/02/2022	Bond Future	Buy	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
2044 On 03/02/2022	Bond Future	Buy	4,640	0.00
2044 On 03/02/2022	Bond Future	Sell	4,640	0.00
2044 On 04/08/2022	Bond Future	Sell	4,640	0.00
2044 On 04/08/2022	Bond Future	Buy	4,640	0.00

R2048 Bond Future

R248 On 05/05/2022	Bond Future	Sell	50	0.00
R248 On 05/05/2022	Bond Future	Buy	50	0.00
R248 On 03/02/2022	Bond Future	Buy	400	0.00
R248 On 03/02/2022	Bond Future	Sell	400	0.00
R248 On 05/05/2022	Bond Future	Buy	400	0.00
R248 On 05/05/2022	Bond Future	Sell	400	0.00
R248 On 03/02/2022	Bond Future	Sell	686	0.00
R248 On 03/02/2022	Bond Future	Buy	686	0.00
R248 On 03/02/2022	Bond Future	Buy	686	0.00
R248 On 03/02/2022	Bond Future	Sell	686	0.00
R248 On 05/05/2022	Bond Future	Sell	686	0.00
R248 On 05/05/2022	Bond Future	Buy	686	0.00
R248 On 05/05/2022	Bond Future	Sell	686	0.00
R248 On 05/05/2022	Bond Future	Buy	686	0.00
R248 On 03/02/2022	Bond Future	Buy	34,800	0.00
R248 On 03/02/2022	Bond Future	Sell	34,800	0.00
R248 On 05/05/2022	Bond Future	Buy	34,800	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/05/2022	Bond Future		Sell	34,800	0.00
R209 Bond Future					
R209 On 03/02/2022	Bond Future		Buy	150	0.00
R209 On 03/02/2022	Bond Future		Sell	150	0.00
R209 On 05/05/2022	Bond Future		Sell	150	0.00
R209 On 05/05/2022	Bond Future		Buy	150	0.00
R210 Bond Future					
R210 On 03/02/2022	Bond Future		Sell	60	0.00
R210 On 03/02/2022	Bond Future		Buy	60	0.00
R210 On 05/05/2022	Bond Future		Sell	60	0.00
R210 On 05/05/2022	Bond Future		Buy	60	0.00
R213 Bond Future					
R213 On 03/02/2022	Bond Future		Buy	240	0.00
R213 On 03/02/2022	Bond Future		Sell	240	0.00
R213 On 05/05/2022	Bond Future		Buy	240	0.00
R213 On 05/05/2022	Bond Future		Sell	240	0.00
R213 On 03/02/2022	Bond Future		Sell	9,600	0.00
R213 On 03/02/2022	Bond Future		Buy	9,600	0.00
R213 On 03/02/2022	Bond Future		Buy	9,600	0.00
R213 On 03/02/2022	Bond Future		Sell	9,600	0.00
R213 On 05/05/2022	Bond Future		Sell	9,600	0.00
R213 On 05/05/2022	Bond Future		Buy	9,600	0.00
R213 On 05/05/2022	Bond Future		Sell	9,600	0.00
R213 On 05/05/2022	Bond Future		Buy	9,600	0.00
R214 Bond Future					
R214 On 03/02/2022	Bond Future		Sell	260	0.00
R214 On 03/02/2022	Bond Future		Buy	260	0.00
R214 On 05/05/2022	Bond Future		Sell	260	0.00
R214 On 05/05/2022	Bond Future		Buy	260	0.00
Grand Total for Daily Detailed Turnover:				284,840	0.00