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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/10/2022

TO DATE : 31/10/2022

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

ALBI On 03/11/2022	Index Future		Buy	1	0.00
ALBI On 03/11/2022	Index Future		Sell	1	0.00
ALBI On 03/11/2022	Index Future		Sell	1	0.00
ALBI On 03/11/2022	Index Future		Buy	1	0.00
ALBI On 02/02/2023	Index Future		Sell	1	0.00
ALBI On 02/02/2023	Index Future		Buy	1	0.00
ALBI On 02/02/2023	Index Future		Sell	1	0.00
ALBI On 02/02/2023	Index Future		Buy	1	0.00
ALBI On 03/11/2022	Index Future		Buy	15	0.00
ALBI On 03/11/2022	Index Future		Sell	15	0.00
ALBI On 02/02/2023	Index Future		Sell	15	0.00
ALBI On 02/02/2023	Index Future		Buy	15	0.00

Govi Total Return Index

GOVI On 03/11/2022	GOVI	Buy	14	0.00
GOVI On 03/11/2022	GOVI	Sell	14	0.00
GOVI On 03/11/2022	GOVI	Buy	14	0.00
GOVI On 03/11/2022	GOVI	Sell	14	0.00
GOVI On 02/02/2023	GOVI	Sell	14	0.00
GOVI On 02/02/2023	GOVI	Buy	14	0.00
GOVI On 02/02/2023	GOVI	Sell	14	0.00
GOVI On 02/02/2023	GOVI	Buy	14	0.00

I2025 Bond Future

2025 On 02/02/2023	Bond Future	Sell	120	0.00
2025 On 02/02/2023	Bond Future	Buy	120	0.00
2025 On 03/11/2022	Bond Future	Buy	194	0.00
2025 On 03/11/2022	Bond Future	Sell	194	0.00
2025 On 03/11/2022	Bond Future	Sell	194	0.00
2025 On 03/11/2022	Bond Future	Buy	194	0.00
2025 On 02/02/2023	Bond Future	Sell	194	0.00
2025 On 02/02/2023	Bond Future	Buy	194	0.00
2025 On 02/02/2023	Bond Future	Buy	206	0.00
2025 On 02/02/2023	Bond Future	Sell	206	0.00

New Inflation Linked Index

IGOV On 03/11/2022	Index Future	Sell	2	0.00
IGOV On 03/11/2022	Index Future	Buy	2	0.00
IGOV On 03/11/2022	Index Future	Buy	2	0.00
IGOV On 03/11/2022	Index Future	Sell	2	0.00
IGOV On 02/02/2023	Index Future	Sell	2	0.00
IGOV On 02/02/2023	Index Future	Buy	2	0.00
IGOV On 02/02/2023	Index Future	Sell	2	0.00
IGOV On 02/02/2023	Index Future	Buy	2	0.00

R186 Bond Future

R186 On 02/02/2023	Bond Future	Sell	20	0.00
R186 On 02/02/2023	Bond Future	Buy	20	0.00
R186 On 03/11/2022	Bond Future	Sell	30	0.00
R186 On 03/11/2022	Bond Future	Buy	30	0.00
R186 On 02/02/2023	Bond Future	Buy	30	0.00
R186 On 02/02/2023	Bond Future	Sell	30	0.00
R186 On 02/02/2023	Bond Future	Buy	125	0.00
R186 On 02/02/2023	Bond Future	Sell	125	0.00
R186 On 03/11/2022	Bond Future	Sell	175	0.00
R186 On 03/11/2022	Bond Future	Buy	175	0.00
R186 On 03/11/2022	Bond Future	Buy	175	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2022	Bond Future		Sell	175	0.00
R186 On 03/11/2022	Bond Future		Buy	175	0.00
R186 On 03/11/2022	Bond Future		Sell	175	0.00
R186 On 02/02/2023	Bond Future		Sell	200	0.00
R186 On 02/02/2023	Bond Future		Buy	200	0.00
R186 On 02/02/2023	Bond Future		Buy	325	0.00
R186 On 02/02/2023	Bond Future		Sell	325	0.00
R186 On 02/02/2023	Bond Future		Sell	450	0.00
R186 On 02/02/2023	Bond Future		Buy	450	0.00
R186 On 02/02/2023	Bond Future		Buy	450	0.00
R186 On 02/02/2023	Bond Future		Buy	450	0.00
R186 On 02/02/2023	Bond Future		Sell	450	0.00
R186 On 03/11/2022	Bond Future		Buy	525	0.00
R186 On 03/11/2022	Bond Future		Sell	525	0.00
R186 On 02/02/2023	Bond Future		Sell	525	0.00
R186 On 02/02/2023	Bond Future		Buy	525	0.00
R186 On 02/02/2023	Bond Future		Sell	720	0.00
R186 On 02/02/2023	Bond Future		Buy	720	0.00
R186 On 02/02/2023	Bond Future		Sell	1,470	0.00
R186 On 02/02/2023	Bond Future		Buy	1,470	0.00
R186 On 02/02/2023	Bond Future		Buy	2,000	0.00
R186 On 02/02/2023	Bond Future		Sell	2,000	0.00
R186 On 02/02/2023	Bond Future		Sell	2,000	0.00
R186 On 02/02/2023	Bond Future		Buy	2,000	0.00
R186 On 02/02/2023	Bond Future		Sell	2,190	0.00
R186 On 02/02/2023	Bond Future		Buy	2,190	0.00
R197 Bond Future					
R197 On 03/11/2022	Bond Future		Buy	3	0.00
R197 On 03/11/2022	Bond Future		Sell	3	0.00
R197 On 03/11/2022	Bond Future		Buy	3	0.00
R197 On 03/11/2022	Bond Future		Sell	3	0.00
R197 On 02/02/2023	Bond Future		Sell	180	0.00
R197 On 02/02/2023	Bond Future		Buy	180	0.00
R202 Bond Future					
R202 On 02/02/2023	Bond Future		Buy	1,162	0.00
R202 On 02/02/2023	Bond Future		Sell	1,162	0.00
R2023 Bond Future					
R023 On 03/11/2022	Bond Future		Sell	251	0.00

R023 On 03/11/2022	Bond Future	Buy	251	0.00
R023 On 03/11/2022	Bond Future	Sell	629	0.00
R023 On 03/11/2022	Bond Future	Buy	629	0.00
R023 On 03/11/2022	Bond Future	Sell	880	0.00
R023 On 03/11/2022	Bond Future	Buy	880	0.00

R2030 Bond Future

2030 On 03/11/2022	Bond Future	Sell	10	0.00
2030 On 03/11/2022	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	10	0.00
2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 03/11/2022	Bond Future	Sell	625	0.00
2030 On 03/11/2022	Bond Future	Buy	625	0.00
2030 On 02/02/2023	Bond Future	Sell	625	0.00
2030 On 02/02/2023	Bond Future	Buy	625	0.00
2030 On 02/02/2023	Bond Future	Buy	669	0.00
2030 On 02/02/2023	Bond Future	Sell	669	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Sell	5	0.00
2032 On 02/02/2023	Bond Future	Buy	5	0.00
2032 On 03/11/2022	Bond Future	Sell	12	0.00
2032 On 03/11/2022	Bond Future	Buy	12	0.00
2032 On 02/02/2023	Bond Future	Buy	12	0.00
2032 On 02/02/2023	Bond Future	Sell	12	0.00
2032 On 03/11/2022	Bond Future	Sell	15	0.00
2032 On 03/11/2022	Bond Future	Buy	15	0.00
2032 On 02/02/2023	Bond Future	Sell	15	0.00
2032 On 02/02/2023	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Sell	24	0.00
2032 On 03/11/2022	Bond Future	Buy	24	0.00
2032 On 02/02/2023	Bond Future	Sell	24	0.00
2032 On 02/02/2023	Bond Future	Buy	24	0.00
2032 On 03/11/2022	Bond Future	Sell	63	0.00
2032 On 03/11/2022	Bond Future	Buy	63	0.00
2032 On 02/02/2023	Bond Future	Sell	63	0.00
2032 On 02/02/2023	Bond Future	Buy	63	0.00
2032 On 03/11/2022	Bond Future	Sell	437	0.00
2032 On 03/11/2022	Bond Future	Buy	437	0.00
2032 On 02/02/2023	Bond Future	Buy	437	0.00
2032 On 02/02/2023	Bond Future	Sell	437	0.00
2032 On 02/02/2023	Bond Future	Sell	775	0.00
2032 On 02/02/2023	Bond Future	Buy	775	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Buy	5	0.00
R035 On 02/02/2023	Bond Future		Sell	5	0.00
R035 On 02/02/2023	Bond Future		Sell	139	0.00
R035 On 02/02/2023	Bond Future		Buy	139	0.00
R035 On 03/11/2022	Bond Future		Buy	300	0.00
R035 On 03/11/2022	Bond Future		Sell	300	0.00
R035 On 03/11/2022	Bond Future		Sell	300	0.00
R035 On 03/11/2022	Bond Future		Buy	300	0.00
R035 On 02/02/2023	Bond Future		Sell	300	0.00
R035 On 02/02/2023	Bond Future		Buy	300	0.00
R035 On 02/02/2023	Bond Future		Sell	300	0.00
R035 On 02/02/2023	Bond Future		Buy	300	0.00
R035 On 03/11/2022	Bond Future		Sell	450	0.00
R035 On 03/11/2022	Bond Future		Buy	450	0.00
R035 On 02/02/2023	Bond Future		Sell	450	0.00
R035 On 02/02/2023	Bond Future		Buy	450	0.00
R035 On 02/02/2023	Bond Future		Sell	3,500	0.00
R035 On 02/02/2023	Bond Future		Buy	3,500	0.00
R035 On 02/02/2023	Bond Future		Sell	3,500	0.00
R035 On 02/02/2023	Bond Future		Buy	3,500	0.00
R2037 Bond Future					
2037 On 02/02/2023	Bond Future		Buy	320	0.00
2037 On 02/02/2023	Bond Future		Sell	320	0.00
2037 On 03/11/2022	Bond Future		Sell	746	0.00
2037 On 03/11/2022	Bond Future		Buy	746	0.00
2037 On 02/02/2023	Bond Future		Sell	746	0.00
2037 On 02/02/2023	Bond Future		Buy	746	0.00
R2040 Bond Future					
2040 On 03/11/2022	Bond Future		Buy	3	0.00
2040 On 03/11/2022	Bond Future		Sell	3	0.00
2040 On 03/11/2022	Bond Future		Buy	3	0.00
2040 On 03/11/2022	Bond Future		Sell	3	0.00
2040 On 02/02/2023	Bond Future		Sell	3	0.00
2040 On 02/02/2023	Bond Future		Buy	3	0.00
2040 On 02/02/2023	Bond Future		Sell	3	0.00
2040 On 02/02/2023	Bond Future		Buy	3	0.00
2040 On 02/02/2023	Bond Future		Buy	17	0.00
2040 On 02/02/2023	Bond Future		Sell	17	0.00

2040 On 02/02/2023	Bond Future	Sell	17	0.00
2040 On 02/02/2023	Bond Future	Buy	17	0.00
2040 On 03/11/2022	Bond Future	Buy	200	0.00
2040 On 03/11/2022	Bond Future	Sell	200	0.00
2040 On 03/11/2022	Bond Future	Buy	200	0.00
2040 On 03/11/2022	Bond Future	Sell	200	0.00
2040 On 02/02/2023	Bond Future	Sell	200	0.00
2040 On 02/02/2023	Bond Future	Buy	200	0.00
2040 On 02/02/2023	Bond Future	Buy	200	0.00
2040 On 02/02/2023	Bond Future	Sell	200	0.00
2040 On 03/11/2022	Bond Future	Buy	605	0.00
2040 On 03/11/2022	Bond Future	Sell	605	0.00
2040 On 02/02/2023	Bond Future	Sell	605	0.00
2040 On 02/02/2023	Bond Future	Buy	605	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future	Buy	3	0.00
2044 On 03/11/2022	Bond Future	Sell	3	0.00
2044 On 03/11/2022	Bond Future	Buy	3	0.00
2044 On 03/11/2022	Bond Future	Sell	3	0.00
2044 On 02/02/2023	Bond Future	Sell	3	0.00
2044 On 02/02/2023	Bond Future	Buy	3	0.00
2044 On 02/02/2023	Bond Future	Sell	3	0.00
2044 On 02/02/2023	Bond Future	Buy	3	0.00
2044 On 03/11/2022	Bond Future	Buy	625	0.00
2044 On 03/11/2022	Bond Future	Sell	625	0.00
2044 On 02/02/2023	Bond Future	Sell	625	0.00
2044 On 02/02/2023	Bond Future	Buy	625	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	217	0.00
R248 On 03/11/2022	Bond Future	Sell	217	0.00
R248 On 03/11/2022	Bond Future	Sell	217	0.00
R248 On 03/11/2022	Bond Future	Buy	217	0.00
R248 On 03/11/2022	Bond Future	Buy	283	0.00
R248 On 03/11/2022	Bond Future	Sell	283	0.00
R248 On 03/11/2022	Bond Future	Sell	283	0.00
R248 On 03/11/2022	Bond Future	Buy	283	0.00
R248 On 03/11/2022	Bond Future	Buy	500	0.00
R248 On 03/11/2022	Bond Future	Sell	500	0.00
R248 On 03/11/2022	Bond Future	Buy	500	0.00
R248 On 03/11/2022	Bond Future	Sell	500	0.00
R248 On 03/11/2022	Bond Future	Buy	500	0.00
R248 On 03/11/2022	Bond Future	Sell	500	0.00
R248 On 03/11/2022	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022	Bond Future		Buy	500	0.00
R248 On 03/11/2022	Bond Future		Buy	500	0.00
R248 On 03/11/2022	Bond Future		Sell	500	0.00
R248 On 03/11/2022	Bond Future		Buy	500	0.00
R248 On 03/11/2022	Bond Future		Sell	500	0.00
R248 On 03/11/2022	Bond Future		Buy	550	0.00
R248 On 03/11/2022	Bond Future		Sell	550	0.00
R248 On 02/02/2023	Bond Future		Buy	550	0.00
R248 On 02/02/2023	Bond Future		Sell	550	0.00
R209 Bond Future					
R209 On 03/11/2022	Bond Future		Buy	20	0.00
R209 On 03/11/2022	Bond Future		Sell	20	0.00
R209 On 04/05/2023	Bond Future		Sell	20	0.00
R209 On 04/05/2023	Bond Future		Buy	20	0.00
R209 On 03/11/2022	Bond Future		Buy	30	0.00
R209 On 03/11/2022	Bond Future		Sell	30	0.00
R209 On 04/05/2023	Bond Future		Sell	30	0.00
R209 On 04/05/2023	Bond Future		Buy	30	0.00
R209 On 03/11/2022	Bond Future		Buy	50	0.00
R209 On 03/11/2022	Bond Future		Sell	50	0.00
R209 On 03/11/2022	Bond Future		Buy	50	0.00
R209 On 03/11/2022	Bond Future		Sell	50	0.00
R209 On 04/05/2023	Bond Future		Sell	50	0.00
R209 On 04/05/2023	Bond Future		Buy	50	0.00
R209 On 04/05/2023	Bond Future		Sell	50	0.00
R209 On 04/05/2023	Bond Future		Buy	50	0.00
R209 On 03/11/2022	Bond Future		Buy	95	0.00
R209 On 03/11/2022	Bond Future		Sell	95	0.00
R209 On 04/05/2023	Bond Future		Sell	95	0.00
R209 On 04/05/2023	Bond Future		Buy	95	0.00
R209 On 03/11/2022	Bond Future		Sell	150	0.00
R209 On 03/11/2022	Bond Future		Buy	150	0.00
R209 On 02/02/2023	Bond Future		Sell	150	0.00
R209 On 02/02/2023	Bond Future		Buy	150	0.00
R209 On 03/11/2022	Bond Future		Buy	350	0.00
R209 On 03/11/2022	Bond Future		Sell	350	0.00
R209 On 04/05/2023	Bond Future		Sell	350	0.00
R209 On 04/05/2023	Bond Future		Buy	350	0.00
R209 On 03/11/2022	Bond Future		Buy	450	0.00

R209 On 03/11/2022	Bond Future	Sell	450	0.00
R209 On 04/05/2023	Bond Future	Sell	450	0.00
R209 On 04/05/2023	Bond Future	Buy	450	0.00
R209 On 03/11/2022	Bond Future	Buy	455	0.00
R209 On 03/11/2022	Bond Future	Sell	455	0.00
R209 On 04/05/2023	Bond Future	Sell	455	0.00
R209 On 04/05/2023	Bond Future	Buy	455	0.00
R209 On 03/11/2022	Bond Future	Buy	1,500	0.00
R209 On 03/11/2022	Bond Future	Sell	1,500	0.00
R209 On 03/11/2022	Bond Future	Sell	1,500	0.00
R209 On 03/11/2022	Bond Future	Buy	1,500	0.00
R209 On 04/05/2023	Bond Future	Sell	1,500	0.00
R209 On 04/05/2023	Bond Future	Buy	1,500	0.00
R209 On 04/05/2023	Bond Future	Sell	1,500	0.00
R209 On 04/05/2023	Bond Future	Buy	1,500	0.00

R213 Bond Future

R213 On 02/02/2023	Bond Future	Buy	4	0.00
R213 On 02/02/2023	Bond Future	Sell	4	0.00
R213 On 03/11/2022	Bond Future	Sell	18	0.00
R213 On 03/11/2022	Bond Future	Buy	18	0.00
R213 On 02/02/2023	Bond Future	Sell	18	0.00
R213 On 02/02/2023	Bond Future	Buy	18	0.00
R213 On 03/11/2022	Bond Future	Sell	375	0.00
R213 On 03/11/2022	Bond Future	Buy	375	0.00
R213 On 02/02/2023	Bond Future	Buy	375	0.00
R213 On 02/02/2023	Bond Future	Sell	375	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future	Sell	260	0.00
R214 On 03/11/2022	Bond Future	Buy	260	0.00
R214 On 02/02/2023	Bond Future	Sell	260	0.00
R214 On 02/02/2023	Bond Future	Buy	260	0.00

Grand Total for Daily Detailed Turnover: 49,604 0.00