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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/11/2022

TO DATE : 01/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
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	2	0.00
ALBI On 02/02/2023	Index Future		Sell	2	0.00
ALBI On 02/02/2023	Index Future		Sell	3	0.00
ALBI On 02/02/2023	Index Future		Buy	3	0.00
ALBI On 02/02/2023	Index Future		Buy	3	0.00
ALBI On 02/02/2023	Index Future		Sell	3	0.00
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Buy	1	0.00
GOVI On 03/11/2022	GOVI		Sell	1	0.00
GOVI On 02/02/2023	GOVI		Buy	2	0.00

GOVI On 02/02/2023	GOVI	Sell	2	0.00
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I2038 Bond Future

2038 On 03/11/2022	Bond Future	Buy	73	0.00
2038 On 03/11/2022	Bond Future	Sell	73	0.00
2038 On 03/11/2022	Bond Future	Sell	73	0.00
2038 On 03/11/2022	Bond Future	Buy	73	0.00
2038 On 02/02/2023	Bond Future	Sell	73	0.00
2038 On 02/02/2023	Bond Future	Buy	73	0.00
2038 On 02/02/2023	Bond Future	Buy	73	0.00
2038 On 02/02/2023	Bond Future	Sell	73	0.00
2038 On 04/05/2023	Bond Future	Buy	80	0.00
2038 On 04/05/2023	Bond Future	Sell	80	0.00
2038 On 04/05/2023	Bond Future	Sell	80	0.00
2038 On 04/05/2023	Bond Future	Buy	80	0.00
2038 On 03/11/2022	Bond Future	Sell	140	0.00
2038 On 03/11/2022	Bond Future	Buy	140	0.00
2038 On 03/11/2022	Bond Future	Buy	140	0.00
2038 On 03/11/2022	Bond Future	Sell	140	0.00
2038 On 03/11/2022	Bond Future	Buy	140	0.00
2038 On 03/11/2022	Bond Future	Sell	140	0.00
2038 On 03/11/2022	Bond Future	Sell	140	0.00
2038 On 03/11/2022	Bond Future	Buy	140	0.00

I2050 Bond Future

2050 On 03/11/2022	Bond Future	Sell	50	0.00
2050 On 03/11/2022	Bond Future	Buy	50	0.00
2050 On 03/11/2022	Bond Future	Buy	50	0.00
2050 On 03/11/2022	Bond Future	Sell	50	0.00
2050 On 02/02/2023	Bond Future	Sell	50	0.00
2050 On 02/02/2023	Bond Future	Buy	50	0.00
2050 On 02/02/2023	Bond Future	Buy	50	0.00
2050 On 02/02/2023	Bond Future	Sell	50	0.00

New Inflation Linked Index

IGOV On 02/02/2023	Index Future	Sell	1	0.00
IGOV On 02/02/2023	Index Future	Buy	1	0.00
IGOV On 02/02/2023	Index Future	Sell	1	0.00
IGOV On 02/02/2023	Index Future	Buy	1	0.00
IGOV On 02/02/2023	Index Future	Sell	7	0.00
IGOV On 02/02/2023	Index Future	Buy	7	0.00
IGOV On 02/02/2023	Index Future	Sell	7	0.00
IGOV On 02/02/2023	Index Future	Buy	7	0.00
IGOV On 02/02/2023	Index Future	Sell	9	0.00
IGOV On 02/02/2023	Index Future	Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
IGOV On 02/02/2023	Index Future		Buy	9	0.00
IGOV On 02/02/2023	Index Future		Sell	9	0.00
R197 Bond Future					
R197 On 03/11/2022	Bond Future		Buy	42	0.00
R197 On 03/11/2022	Bond Future		Sell	42	0.00
R197 On 03/11/2022	Bond Future		Sell	42	0.00
R197 On 03/11/2022	Bond Future		Buy	42	0.00
R197 On 02/02/2023	Bond Future		Sell	42	0.00
R197 On 02/02/2023	Bond Future		Buy	42	0.00
R197 On 02/02/2023	Bond Future		Buy	42	0.00
R197 On 02/02/2023	Bond Future		Buy	42	0.00
R197 On 02/02/2023	Bond Future		Sell	42	0.00
R197 On 02/02/2023	Bond Future		Sell	215	0.00
R197 On 02/02/2023	Bond Future		Buy	215	0.00
R2030 Bond Future					
2030 On 02/02/2023	Bond Future		Buy	2	0.00
2030 On 02/02/2023	Bond Future		Sell	2	0.00
2030 On 03/11/2022	Bond Future		Buy	38	0.00
2030 On 03/11/2022	Bond Future		Sell	38	0.00
2030 On 02/02/2023	Bond Future		Sell	38	0.00
2030 On 02/02/2023	Bond Future		Buy	38	0.00
2030 On 03/11/2022	Bond Future		Buy	90	0.00
2030 On 03/11/2022	Bond Future		Sell	90	0.00
2030 On 02/02/2023	Bond Future		Sell	90	0.00
2030 On 02/02/2023	Bond Future		Buy	90	0.00
2030 On 03/11/2022	Bond Future		Buy	100	0.00
2030 On 03/11/2022	Bond Future		Sell	100	0.00
2030 On 02/02/2023	Bond Future		Sell	100	0.00
2030 On 02/02/2023	Bond Future		Buy	100	0.00
2030 On 03/11/2022	Bond Future		Buy	167	0.00
2030 On 03/11/2022	Bond Future		Sell	167	0.00
2030 On 02/02/2023	Bond Future		Sell	167	0.00
2030 On 02/02/2023	Bond Future		Buy	167	0.00
2030 On 03/11/2022	Bond Future		Buy	395	0.00
2030 On 03/11/2022	Bond Future		Sell	395	0.00
2030 On 02/02/2023	Bond Future		Sell	395	0.00
2030 On 02/02/2023	Bond Future		Buy	395	0.00
R2032 Bond Future					

2032 On 03/11/2022	Bond Future	Buy	12	0.00
2032 On 03/11/2022	Bond Future	Sell	12	0.00
2032 On 02/02/2023	Bond Future	Sell	12	0.00
2032 On 02/02/2023	Bond Future	Buy	12	0.00
2032 On 02/02/2023	Bond Future	Sell	19	0.00
2032 On 02/02/2023	Bond Future	Buy	19	0.00
2032 On 02/02/2023	Bond Future	Buy	25	0.00
2032 On 02/02/2023	Bond Future	Sell	25	0.00
2032 On 03/11/2022	Bond Future	Buy	37	0.00
2032 On 03/11/2022	Bond Future	Sell	37	0.00
2032 On 02/02/2023	Bond Future	Sell	37	0.00
2032 On 02/02/2023	Bond Future	Buy	37	0.00
2032 On 02/02/2023	Bond Future	Buy	44	0.00
2032 On 02/02/2023	Bond Future	Sell	44	0.00
2032 On 03/11/2022	Bond Future	Buy	65	0.00
2032 On 03/11/2022	Bond Future	Sell	65	0.00
2032 On 02/02/2023	Bond Future	Sell	65	0.00
2032 On 02/02/2023	Bond Future	Buy	65	0.00
2032 On 03/11/2022	Bond Future	Buy	90	0.00
2032 On 03/11/2022	Bond Future	Sell	90	0.00
2032 On 02/02/2023	Bond Future	Sell	90	0.00
2032 On 02/02/2023	Bond Future	Buy	90	0.00
2032 On 03/11/2022	Bond Future	Buy	204	0.00
2032 On 03/11/2022	Bond Future	Sell	204	0.00
2032 On 02/02/2023	Bond Future	Sell	204	0.00
2032 On 02/02/2023	Bond Future	Buy	204	0.00

R2035 Bond Future

R035 On 03/11/2022	Bond Future	Buy	9	0.00
R035 On 03/11/2022	Bond Future	Sell	9	0.00
R035 On 02/02/2023	Bond Future	Sell	9	0.00
R035 On 02/02/2023	Bond Future	Buy	9	0.00
R035 On 02/02/2023	Bond Future	Buy	14	0.00
R035 On 02/02/2023	Bond Future	Sell	14	0.00
R035 On 02/02/2023	Bond Future	Sell	14	0.00
R035 On 02/02/2023	Bond Future	Buy	14	0.00
R035 On 02/02/2023	Bond Future	Sell	14	0.00
R035 On 02/02/2023	Bond Future	Buy	14	0.00
R035 On 03/11/2022	Bond Future	Buy	21	0.00
R035 On 03/11/2022	Bond Future	Sell	21	0.00
R035 On 02/02/2023	Bond Future	Sell	21	0.00
R035 On 02/02/2023	Bond Future	Buy	21	0.00
R035 On 03/11/2022	Bond Future	Buy	57	0.00
R035 On 03/11/2022	Bond Future	Sell	57	0.00
R035 On 02/02/2023	Bond Future	Sell	57	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Buy	57	0.00
R035 On 03/11/2022	Bond Future		Buy	131	0.00
R035 On 03/11/2022	Bond Future		Sell	131	0.00
R035 On 02/02/2023	Bond Future		Sell	131	0.00
R035 On 02/02/2023	Bond Future		Buy	131	0.00
R035 On 03/11/2022	Bond Future		Buy	218	0.00
R035 On 03/11/2022	Bond Future		Sell	218	0.00
R035 On 02/02/2023	Bond Future		Sell	218	0.00
R035 On 02/02/2023	Bond Future		Buy	218	0.00
R2037 Bond Future					
2037 On 03/11/2022	Bond Future		Buy	21	0.00
2037 On 03/11/2022	Bond Future		Sell	21	0.00
2037 On 02/02/2023	Bond Future		Sell	21	0.00
2037 On 02/02/2023	Bond Future		Buy	21	0.00
2037 On 03/11/2022	Bond Future		Buy	51	0.00
2037 On 03/11/2022	Bond Future		Sell	51	0.00
2037 On 02/02/2023	Bond Future		Sell	51	0.00
2037 On 02/02/2023	Bond Future		Buy	51	0.00
2037 On 03/11/2022	Bond Future		Buy	56	0.00
2037 On 03/11/2022	Bond Future		Sell	56	0.00
2037 On 02/02/2023	Bond Future		Sell	56	0.00
2037 On 02/02/2023	Bond Future		Buy	56	0.00
2037 On 03/11/2022	Bond Future		Buy	98	0.00
2037 On 03/11/2022	Bond Future		Sell	98	0.00
2037 On 02/02/2023	Bond Future		Sell	98	0.00
2037 On 02/02/2023	Bond Future		Buy	98	0.00
2037 On 03/11/2022	Bond Future		Sell	226	0.00
2037 On 03/11/2022	Bond Future		Buy	226	0.00
2037 On 02/02/2023	Bond Future		Buy	226	0.00
2037 On 02/02/2023	Bond Future		Sell	226	0.00
R2040 Bond Future					
2040 On 03/11/2022	Bond Future		Sell	25	0.00
2040 On 03/11/2022	Bond Future		Buy	25	0.00
2040 On 03/11/2022	Bond Future		Buy	25	0.00
2040 On 03/11/2022	Bond Future		Sell	25	0.00
2040 On 02/02/2023	Bond Future		Sell	25	0.00
2040 On 02/02/2023	Bond Future		Buy	25	0.00
2040 On 02/02/2023	Bond Future		Buy	25	0.00

2040 On 02/02/2023	Bond Future	Sell	25	0.00
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R2044 Bond Future

2044 On 03/11/2022	Bond Future	Buy	33	0.00
2044 On 03/11/2022	Bond Future	Sell	33	0.00
2044 On 02/02/2023	Bond Future	Sell	33	0.00
2044 On 02/02/2023	Bond Future	Buy	33	0.00
2044 On 03/11/2022	Bond Future	Buy	59	0.00
2044 On 03/11/2022	Bond Future	Sell	59	0.00
2044 On 02/02/2023	Bond Future	Sell	59	0.00
2044 On 02/02/2023	Bond Future	Buy	59	0.00
2044 On 03/11/2022	Bond Future	Sell	92	0.00
2044 On 03/11/2022	Bond Future	Buy	92	0.00
2044 On 02/02/2023	Bond Future	Buy	92	0.00
2044 On 02/02/2023	Bond Future	Sell	92	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	3	0.00
R248 On 03/11/2022	Bond Future	Sell	3	0.00
R248 On 02/02/2023	Bond Future	Sell	3	0.00
R248 On 02/02/2023	Bond Future	Buy	3	0.00
R248 On 03/11/2022	Bond Future	Buy	36	0.00
R248 On 03/11/2022	Bond Future	Sell	36	0.00
R248 On 02/02/2023	Bond Future	Sell	36	0.00
R248 On 02/02/2023	Bond Future	Buy	36	0.00
R248 On 03/11/2022	Bond Future	Buy	207	0.00
R248 On 03/11/2022	Bond Future	Sell	207	0.00
R248 On 02/02/2023	Bond Future	Sell	207	0.00
R248 On 02/02/2023	Bond Future	Buy	207	0.00
R248 On 03/11/2022	Bond Future	Sell	246	0.00
R248 On 03/11/2022	Bond Future	Buy	246	0.00
R248 On 02/02/2023	Bond Future	Buy	246	0.00
R248 On 02/02/2023	Bond Future	Sell	246	0.00

R209 Bond Future

R209 On 03/11/2022	Bond Future	Buy	107	0.00
R209 On 03/11/2022	Bond Future	Sell	107	0.00
R209 On 03/11/2022	Bond Future	Sell	107	0.00
R209 On 03/11/2022	Bond Future	Buy	107	0.00
R209 On 02/02/2023	Bond Future	Buy	107	0.00
R209 On 02/02/2023	Bond Future	Sell	107	0.00
R209 On 02/02/2023	Bond Future	Sell	107	0.00
R209 On 02/02/2023	Bond Future	Buy	107	0.00
R209 On 03/11/2022	Bond Future	Sell	245	0.00
R209 On 03/11/2022	Bond Future	Buy	245	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/11/2022	Bond Future		Buy	245	0.00
R209 On 03/11/2022	Bond Future		Sell	245	0.00
R209 On 04/05/2023	Bond Future		Buy	245	0.00
R209 On 04/05/2023	Bond Future		Sell	245	0.00
R209 On 04/05/2023	Bond Future		Sell	245	0.00
R209 On 04/05/2023	Bond Future		Buy	245	0.00
R213 Bond Future					
R213 On 03/11/2022	Bond Future		Buy	4	0.00
R213 On 03/11/2022	Bond Future		Sell	4	0.00
R213 On 03/11/2022	Bond Future		Buy	4	0.00
R213 On 03/11/2022	Bond Future		Sell	4	0.00
R213 On 03/11/2022	Bond Future		Sell	4	0.00
R213 On 03/11/2022	Bond Future		Buy	4	0.00
R213 On 02/02/2023	Bond Future		Sell	4	0.00
R213 On 02/02/2023	Bond Future		Buy	4	0.00
R213 On 02/02/2023	Bond Future		Sell	4	0.00
R213 On 02/02/2023	Bond Future		Buy	4	0.00
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		Buy	22	0.00
R213 On 03/11/2022	Bond Future		Sell	22	0.00
R213 On 02/02/2023	Bond Future		Sell	22	0.00
R213 On 02/02/2023	Bond Future		Buy	22	0.00
R213 On 03/11/2022	Bond Future		Buy	49	0.00
R213 On 03/11/2022	Bond Future		Sell	49	0.00
R213 On 02/02/2023	Bond Future		Sell	49	0.00
R213 On 02/02/2023	Bond Future		Buy	49	0.00
R213 On 03/11/2022	Bond Future		Sell	75	0.00
R213 On 03/11/2022	Bond Future		Buy	75	0.00
R213 On 02/02/2023	Bond Future		Buy	75	0.00
R213 On 02/02/2023	Bond Future		Sell	75	0.00
R214 Bond Future					
R214 On 02/02/2023	Bond Future		Buy	9	0.00
R214 On 02/02/2023	Bond Future		Sell	9	0.00
R214 On 02/02/2023	Bond Future		Buy	50	0.00
R214 On 02/02/2023	Bond Future		Sell	50	0.00
R214 On 02/02/2023	Bond Future		Buy	59	0.00
R214 On 02/02/2023	Bond Future		Sell	59	0.00

Grand Total for Daily Detailed Turnover:

9,239

0.00