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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/06/2022

TO DATE : 10/06/2022

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 04/08/2022	GOVI		Buy	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00
GOVI On 04/08/2022	GOVI		Sell	1	0.00
GOVI On 04/08/2022	GOVI		Buy	1	0.00

#### I2033 Bond Future

2033 On 04/08/2022	Bond Future		Sell	135	0.00
2033 On 04/08/2022	Bond Future		Buy	135	0.00
2033 On 04/08/2022	Bond Future		Buy	135	0.00
2033 On 04/08/2022	Bond Future		Sell	135	0.00
2033 On 04/08/2022	Bond Future		Sell	135	0.00
2033 On 04/08/2022	Bond Future		Buy	135	0.00
2033 On 04/08/2022	Bond Future		Sell	135	0.00

2033 On 04/08/2022	Bond Future	Buy	135	0.00
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**R186 Bond Future**

R186 On 04/08/2022	Bond Future	Sell	50	0.00
R186 On 04/08/2022	Bond Future	Buy	50	0.00

**R2023 Bond Future**

R023 On 04/08/2022	Bond Future	Buy	15	0.00
R023 On 04/08/2022	Bond Future	Sell	15	0.00
R023 On 04/08/2022	Bond Future	Buy	23	0.00
R023 On 04/08/2022	Bond Future	Sell	23	0.00
R023 On 04/08/2022	Bond Future	Buy	25	0.00
R023 On 04/08/2022	Bond Future	Sell	25	0.00
R023 On 04/08/2022	Bond Future	Buy	28	0.00
R023 On 04/08/2022	Bond Future	Sell	28	0.00
R023 On 04/08/2022	Bond Future	Buy	371	0.00
R023 On 04/08/2022	Bond Future	Sell	371	0.00
R023 On 04/08/2022	Bond Future	Buy	1,441	0.00
R023 On 04/08/2022	Bond Future	Sell	1,441	0.00
R023 On 04/08/2022	Bond Future	Sell	1,903	0.00
R023 On 04/08/2022	Bond Future	Buy	1,903	0.00

**R2040 Bond Future**

2040 On 04/08/2022	Bond Future	Sell	11	0.00
2040 On 04/08/2022	Bond Future	Buy	11	0.00
2040 On 04/08/2022	Bond Future	Sell	18	0.00
2040 On 04/08/2022	Bond Future	Buy	18	0.00
2040 On 04/08/2022	Bond Future	Sell	34	0.00
2040 On 04/08/2022	Bond Future	Buy	34	0.00
2040 On 04/08/2022	Bond Future	Sell	46	0.00
2040 On 04/08/2022	Bond Future	Buy	46	0.00
2040 On 04/08/2022	Bond Future	Sell	68	0.00
2040 On 04/08/2022	Bond Future	Buy	68	0.00
2040 On 04/08/2022	Bond Future	Sell	96	0.00
2040 On 04/08/2022	Bond Future	Buy	96	0.00
2040 On 04/08/2022	Bond Future	Sell	307	0.00
2040 On 04/08/2022	Bond Future	Buy	307	0.00
2040 On 04/08/2022	Bond Future	Sell	798	0.00
2040 On 04/08/2022	Bond Future	Buy	798	0.00
2040 On 04/08/2022	Bond Future	Sell	1,020	0.00
2040 On 04/08/2022	Bond Future	Buy	1,020	0.00
2040 On 04/08/2022	Bond Future	Sell	3,103	0.00
2040 On 04/08/2022	Bond Future	Buy	3,103	0.00
2040 On 04/08/2022	Bond Future	Buy	5,501	0.00
2040 On 04/08/2022	Bond Future	Sell	5,501	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2044 Bond Future</b>					
2044 On 04/08/2022			Buy	1	0.00
2044 On 04/08/2022			Sell	1	0.00
2044 On 03/11/2022	10.60	Call	Buy	4	0.00
2044 On 03/11/2022	10.60	Call	Sell	4	0.00
2044 On 03/11/2022	11.30	Call	Sell	4	0.00
2044 On 03/11/2022	11.30	Call	Buy	4	0.00
2044 On 04/08/2022			Buy	6	0.00
2044 On 04/08/2022			Sell	6	0.00
2044 On 04/08/2022			Buy	12	0.00
2044 On 04/08/2022			Sell	12	0.00
2044 On 03/11/2022	10.60	Call	Buy	28	0.00
2044 On 03/11/2022	10.60	Call	Sell	28	0.00
2044 On 03/11/2022	11.30	Call	Sell	28	0.00
2044 On 03/11/2022	11.30	Call	Buy	28	0.00
2044 On 03/11/2022	10.60	Call	Buy	48	0.00
2044 On 03/11/2022	10.60	Call	Sell	48	0.00
2044 On 03/11/2022	11.30	Call	Sell	48	0.00
2044 On 03/11/2022	11.30	Call	Buy	48	0.00
2044 On 04/08/2022			Buy	49	0.00
2044 On 04/08/2022			Sell	49	0.00
2044 On 04/08/2022			Buy	61	0.00
2044 On 04/08/2022			Sell	61	0.00
2044 On 03/11/2022	10.60	Call	Buy	203	0.00
2044 On 03/11/2022	10.60	Call	Sell	203	0.00
2044 On 03/11/2022	11.30	Call	Sell	203	0.00
2044 On 03/11/2022	11.30	Call	Buy	203	0.00
2044 On 03/11/2022	10.60	Call	Buy	253	0.00
2044 On 03/11/2022	10.60	Call	Sell	253	0.00
2044 On 03/11/2022	11.30	Call	Sell	253	0.00
2044 On 03/11/2022	11.30	Call	Buy	253	0.00
2044 On 04/08/2022			Buy	255	0.00
2044 On 04/08/2022			Sell	255	0.00
2044 On 04/08/2022			Sell	384	0.00
2044 On 04/08/2022			Buy	384	0.00
2044 On 03/11/2022	10.60	Call	Buy	1,064	0.00
2044 On 03/11/2022	10.60	Call	Sell	1,064	0.00
2044 On 03/11/2022	11.30	Call	Sell	1,064	0.00
2044 On 03/11/2022	11.30	Call	Buy	1,064	0.00

2044 On 03/11/2022	Bond Future	10.60	Call	Buy	1,600	0.00
2044 On 03/11/2022	Bond Future	10.60	Call	Sell	1,600	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Buy	1,600	0.00
2044 On 03/11/2022	Bond Future	11.30	Call	Sell	1,600	0.00

**R2048 Bond Future**

R248 On 04/08/2022	Bond Future			Sell	60	0.00
R248 On 04/08/2022	Bond Future			Buy	60	0.00
R248 On 04/08/2022	Bond Future			Sell	60	0.00
R248 On 04/08/2022	Bond Future			Buy	60	0.00

**Grand Total for Daily Detailed Turnover: 22,688 0.00**