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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2022

TO DATE : 30/09/2022

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

GOVI On 03/11/2022	GOVI		Sell	4	0.00
GOVI On 03/11/2022	GOVI		Buy	4	0.00

R186 Bond Future

R186 On 03/11/2022	Bond Future		Buy	8	0.00
R186 On 03/11/2022	Bond Future		Sell	8	0.00
R186 On 03/11/2022	Bond Future		Buy	12	0.00
R186 On 03/11/2022	Bond Future		Sell	12	0.00
R186 On 03/11/2022	Bond Future		Sell	46	0.00
R186 On 03/11/2022	Bond Future		Buy	46	0.00
R186 On 03/11/2022	Bond Future		Sell	46	0.00
R186 On 03/11/2022	Bond Future		Buy	46	0.00
R186 On 03/11/2022	Bond Future		Sell	48	0.00

R186 On 03/11/2022	Bond Future	Buy	48	0.00
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R2023 Bond Future

R023 On 03/11/2022	Bond Future	Sell	8	0.00
R023 On 03/11/2022	Bond Future	Buy	8	0.00
R023 On 03/11/2022	Bond Future	Sell	14	0.00
R023 On 03/11/2022	Bond Future	Buy	14	0.00
R023 On 03/11/2022	Bond Future	Sell	39	0.00
R023 On 03/11/2022	Bond Future	Buy	39	0.00
R023 On 03/11/2022	Bond Future	Sell	40	0.00
R023 On 03/11/2022	Bond Future	Buy	40	0.00
R023 On 03/11/2022	Bond Future	Sell	42	0.00
R023 On 03/11/2022	Bond Future	Buy	42	0.00
R023 On 03/11/2022	Bond Future	Sell	70	0.00
R023 On 03/11/2022	Bond Future	Buy	70	0.00
R023 On 03/11/2022	Bond Future	Sell	92	0.00
R023 On 03/11/2022	Bond Future	Buy	92	0.00
R023 On 03/11/2022	Bond Future	Sell	163	0.00
R023 On 03/11/2022	Bond Future	Buy	163	0.00
R023 On 03/11/2022	Bond Future	Sell	173	0.00
R023 On 03/11/2022	Bond Future	Buy	173	0.00
R023 On 03/11/2022	Bond Future	Sell	200	0.00
R023 On 03/11/2022	Bond Future	Buy	200	0.00
R023 On 03/11/2022	Bond Future	Sell	296	0.00
R023 On 03/11/2022	Bond Future	Buy	296	0.00
R023 On 03/11/2022	Bond Future	Sell	300	0.00
R023 On 03/11/2022	Bond Future	Buy	300	0.00
R023 On 03/11/2022	Bond Future	Sell	311	0.00
R023 On 03/11/2022	Bond Future	Buy	311	0.00
R023 On 03/11/2022	Bond Future	Sell	354	0.00
R023 On 03/11/2022	Bond Future	Buy	354	0.00
R023 On 03/11/2022	Bond Future	Sell	433	0.00
R023 On 03/11/2022	Bond Future	Buy	433	0.00
R023 On 03/11/2022	Bond Future	Sell	461	0.00
R023 On 03/11/2022	Bond Future	Buy	461	0.00
R023 On 03/11/2022	Bond Future	Sell	526	0.00
R023 On 03/11/2022	Bond Future	Buy	526	0.00
R023 On 03/11/2022	Bond Future	Sell	823	0.00
R023 On 03/11/2022	Bond Future	Buy	823	0.00
R023 On 03/11/2022	Bond Future	Sell	871	0.00
R023 On 03/11/2022	Bond Future	Buy	871	0.00
R023 On 03/11/2022	Bond Future	Sell	931	0.00
R023 On 03/11/2022	Bond Future	Buy	931	0.00
R023 On 03/11/2022	Bond Future	Sell	1,053	0.00
R023 On 03/11/2022	Bond Future	Buy	1,053	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 03/11/2022			Buy	5,554	0.00
R023 On 03/11/2022			Sell	5,554	0.00
R2032 Bond Future					
2032 On 03/11/2022			Sell	32	0.00
2032 On 03/11/2022			Buy	32	0.00
2032 On 03/11/2022			Sell	32	0.00
2032 On 03/11/2022			Buy	32	0.00
R2035 Bond Future					
R035 On 02/02/2023			Sell	500	0.00
R035 On 02/02/2023			Buy	500	0.00
R035 On 02/02/2023			Sell	1,000	0.00
R035 On 02/02/2023			Buy	1,000	0.00
R035 On 02/02/2023			Sell	1,500	0.00
R035 On 02/02/2023			Buy	1,500	0.00
R2037 Bond Future					
2037 On 03/11/2022			Buy	2	0.00
2037 On 03/11/2022			Sell	2	0.00
2037 On 03/11/2022			Buy	2	0.00
2037 On 03/11/2022			Sell	2	0.00
2037 On 03/11/2022			Sell	4	0.00
2037 On 03/11/2022			Buy	4	0.00
2037 On 03/11/2022			Sell	4	0.00
2037 On 03/11/2022			Buy	4	0.00
R2040 Bond Future					
2040 On 03/11/2022			Sell	120	0.00
2040 On 03/11/2022			Buy	120	0.00
R2044 Bond Future					
2044 On 03/11/2022			Sell	1	0.00
2044 On 03/11/2022			Buy	1	0.00
2044 On 04/05/2023	12.25	Put	Buy	8	0.00
2044 On 04/05/2023	12.25	Put	Sell	8	0.00
2044 On 03/11/2022			Sell	9	0.00
2044 On 03/11/2022			Buy	9	0.00
2044 On 03/11/2022			Sell	10	0.00
2044 On 03/11/2022			Buy	10	0.00

2044 On 03/11/2022	Bond Future			Buy	10	0.00
2044 On 03/11/2022	Bond Future			Sell	10	0.00
2044 On 03/11/2022	Bond Future			Sell	11	0.00
2044 On 03/11/2022	Bond Future			Buy	11	0.00
2044 On 03/11/2022	Bond Future			Sell	13	0.00
2044 On 03/11/2022	Bond Future			Buy	13	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	16	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	16	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	27	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	27	0.00
2044 On 03/11/2022	Bond Future			Sell	33	0.00
2044 On 03/11/2022	Bond Future			Buy	33	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	38	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	38	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	39	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	39	0.00
2044 On 03/11/2022	Bond Future			Sell	44	0.00
2044 On 03/11/2022	Bond Future			Buy	44	0.00
2044 On 03/11/2022	Bond Future			Sell	50	0.00
2044 On 03/11/2022	Bond Future			Buy	50	0.00
2044 On 03/11/2022	Bond Future			Buy	50	0.00
2044 On 03/11/2022	Bond Future			Sell	50	0.00
2044 On 03/11/2022	Bond Future			Sell	62	0.00
2044 On 03/11/2022	Bond Future			Buy	62	0.00
2044 On 03/11/2022	Bond Future			Sell	66	0.00
2044 On 03/11/2022	Bond Future			Buy	66	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	73	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	73	0.00
2044 On 03/11/2022	Bond Future			Sell	76	0.00
2044 On 03/11/2022	Bond Future			Buy	76	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	104	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	104	0.00
2044 On 03/11/2022	Bond Future			Sell	140	0.00
2044 On 03/11/2022	Bond Future			Buy	140	0.00
2044 On 03/11/2022	Bond Future			Sell	206	0.00
2044 On 03/11/2022	Bond Future			Buy	206	0.00
2044 On 03/11/2022	Bond Future			Buy	265	0.00
2044 On 03/11/2022	Bond Future			Sell	265	0.00
2044 On 03/11/2022	Bond Future			Sell	265	0.00
2044 On 03/11/2022	Bond Future			Buy	265	0.00
2044 On 03/11/2022	Bond Future			Sell	265	0.00
2044 On 03/11/2022	Bond Future			Buy	265	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	462	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	462	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	733	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	733	0.00
2044 On 03/11/2022	Bond Future			Sell	751	0.00
2044 On 03/11/2022	Bond Future			Buy	751	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	1,500	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	1,500	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	1,500	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	1,500	0.00
R2048 Bond Future						
R248 On 03/11/2022	Bond Future			Sell	6	0.00
R248 On 03/11/2022	Bond Future			Buy	6	0.00
R248 On 03/11/2022	Bond Future			Buy	6	0.00
R248 On 03/11/2022	Bond Future			Sell	6	0.00
R248 On 03/11/2022	Bond Future			Sell	45	0.00
R248 On 03/11/2022	Bond Future			Buy	45	0.00
R248 On 03/11/2022	Bond Future			Sell	220	0.00
R248 On 03/11/2022	Bond Future			Buy	220	0.00
R248 On 03/11/2022	Bond Future			Sell	265	0.00
R248 On 03/11/2022	Bond Future			Buy	265	0.00
R209 Bond Future						
R209 On 03/11/2022	Bond Future			Sell	66	0.00
R209 On 03/11/2022	Bond Future			Buy	66	0.00
R209 On 03/11/2022	Bond Future			Sell	66	0.00
R209 On 03/11/2022	Bond Future			Buy	66	0.00
R213 Bond Future						
R213 On 03/11/2022	Bond Future			Sell	90	0.00
R213 On 03/11/2022	Bond Future			Buy	90	0.00
R213 On 03/11/2022	Bond Future			Sell	180	0.00
R213 On 03/11/2022	Bond Future			Buy	180	0.00
R213 On 03/11/2022	Bond Future			Sell	197	0.00
R213 On 03/11/2022	Bond Future			Buy	197	0.00
R213 On 03/11/2022	Bond Future			Sell	377	0.00
R213 On 03/11/2022	Bond Future			Buy	377	0.00
R213 On 03/11/2022	Bond Future			Sell	600	0.00
R213 On 03/11/2022	Bond Future			Buy	600	0.00
R213 On 03/11/2022	Bond Future			Sell	690	0.00
R213 On 03/11/2022	Bond Future			Buy	690	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future	Buy	6	0.00
R214 On 03/11/2022	Bond Future	Sell	6	0.00
R214 On 03/11/2022	Bond Future	Buy	6	0.00
R214 On 03/11/2022	Bond Future	Sell	6	0.00

Grand Total for Daily Detailed Turnover: **25,761** **0.00**