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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/10/2022

TO DATE : 25/10/2022

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

GOVI On 03/11/2022	GOVI		Buy	2	0.00
GOVI On 03/11/2022	GOVI		Sell	2	0.00

2025 Bond Future

2025 On 03/11/2022	Bond Future		Buy	50	0.00
2025 On 03/11/2022	Bond Future		Sell	50	0.00
2025 On 03/11/2022	Bond Future		Sell	50	0.00
2025 On 03/11/2022	Bond Future		Buy	50	0.00
2025 On 03/11/2022	Bond Future		Buy	50	0.00
2025 On 03/11/2022	Bond Future		Sell	50	0.00
2025 On 02/02/2023	Bond Future		Buy	50	0.00
2025 On 02/02/2023	Bond Future		Sell	50	0.00
2025 On 02/02/2023	Bond Future		Sell	50	0.00

2025 On 02/02/2023	Bond Future	Buy	50	0.00
2025 On 02/02/2023	Bond Future	Sell	50	0.00
2025 On 02/02/2023	Bond Future	Buy	50	0.00
2025 On 02/02/2023	Bond Future	Sell	280	0.00
2025 On 02/02/2023	Bond Future	Buy	280	0.00

I2029 Bond Future

2029 On 03/11/2022	Bond Future	Buy	350	0.00
2029 On 03/11/2022	Bond Future	Sell	350	0.00
2029 On 03/11/2022	Bond Future	Buy	350	0.00
2029 On 03/11/2022	Bond Future	Sell	350	0.00
2029 On 03/11/2022	Bond Future	Sell	350	0.00
2029 On 03/11/2022	Bond Future	Buy	350	0.00
2029 On 02/02/2023	Bond Future	Buy	350	0.00
2029 On 02/02/2023	Bond Future	Sell	350	0.00
2029 On 02/02/2023	Bond Future	Sell	350	0.00
2029 On 02/02/2023	Bond Future	Buy	350	0.00
2029 On 02/02/2023	Bond Future	Buy	350	0.00
2029 On 02/02/2023	Bond Future	Sell	350	0.00

I2033 Bond Future

2033 On 03/11/2022	Bond Future	Sell	370	0.00
2033 On 03/11/2022	Bond Future	Buy	370	0.00
2033 On 03/11/2022	Bond Future	Buy	370	0.00
2033 On 03/11/2022	Bond Future	Sell	370	0.00
2033 On 03/11/2022	Bond Future	Sell	370	0.00
2033 On 03/11/2022	Bond Future	Buy	370	0.00
2033 On 02/02/2023	Bond Future	Buy	370	0.00
2033 On 02/02/2023	Bond Future	Sell	370	0.00
2033 On 02/02/2023	Bond Future	Sell	370	0.00
2033 On 02/02/2023	Bond Future	Buy	370	0.00
2033 On 02/02/2023	Bond Future	Sell	370	0.00
2033 On 02/02/2023	Bond Future	Buy	370	0.00

I2038 Bond Future

2038 On 03/11/2022	Bond Future	Buy	960	0.00
2038 On 03/11/2022	Bond Future	Sell	960	0.00
2038 On 03/11/2022	Bond Future	Sell	960	0.00
2038 On 03/11/2022	Bond Future	Buy	960	0.00
2038 On 03/11/2022	Bond Future	Buy	960	0.00
2038 On 03/11/2022	Bond Future	Sell	960	0.00
2038 On 02/02/2023	Bond Future	Buy	960	0.00
2038 On 02/02/2023	Bond Future	Sell	960	0.00
2038 On 02/02/2023	Bond Future	Sell	960	0.00
2038 On 02/02/2023	Bond Future	Buy	960	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2038 On 02/02/2023	Bond Future		Sell	960	0.00
2038 On 02/02/2023	Bond Future		Buy	960	0.00
I2046 Bond Future					
2046 On 03/11/2022	Bond Future		Sell	2,360	0.00
2046 On 03/11/2022	Bond Future		Buy	2,360	0.00
2046 On 02/02/2023	Bond Future		Buy	2,400	0.00
2046 On 02/02/2023	Bond Future		Sell	2,400	0.00
I2050 Bond Future					
2050 On 03/11/2022	Bond Future		Sell	40	0.00
2050 On 03/11/2022	Bond Future		Buy	40	0.00
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Sell	9	0.00
R186 On 02/02/2023	Bond Future		Buy	9	0.00
R186 On 02/02/2023	Bond Future		Sell	10	0.00
R186 On 02/02/2023	Bond Future		Buy	10	0.00
R186 On 02/02/2023	Bond Future		Sell	10	0.00
R186 On 02/02/2023	Bond Future		Buy	10	0.00
R186 On 02/02/2023	Bond Future		Sell	34	0.00
R186 On 02/02/2023	Bond Future		Buy	34	0.00
R186 On 02/02/2023	Bond Future		Sell	58	0.00
R186 On 02/02/2023	Bond Future		Buy	58	0.00
R186 On 02/02/2023	Bond Future		Sell	92	0.00
R186 On 02/02/2023	Bond Future		Buy	92	0.00
R186 On 02/02/2023	Bond Future		Sell	102	0.00
R186 On 02/02/2023	Bond Future		Buy	102	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		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 03/11/2022	Bond Future		Buy	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		Sell	600	0.00
R186 On 02/02/2023	Bond Future		Buy	600	0.00
R186 On 02/02/2023	Bond Future		Sell	911	0.00
R186 On 02/02/2023	Bond Future		Buy	911	0.00

R186 On 03/11/2022	Bond Future	Buy	4,250	0.00
R186 On 03/11/2022	Bond Future	Sell	4,250	0.00
R186 On 03/11/2022	Bond Future	Sell	4,250	0.00
R186 On 03/11/2022	Bond Future	Buy	4,250	0.00
R186 On 02/02/2023	Bond Future	Sell	4,250	0.00
R186 On 02/02/2023	Bond Future	Buy	4,250	0.00
R186 On 02/02/2023	Bond Future	Buy	4,250	0.00
R186 On 02/02/2023	Bond Future	Sell	4,250	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future	Buy	102	0.00
2030 On 02/02/2023	Bond Future	Sell	102	0.00
2030 On 02/02/2023	Bond Future	Sell	102	0.00
2030 On 02/02/2023	Bond Future	Buy	102	0.00
2030 On 02/02/2023	Bond Future	Buy	121	0.00
2030 On 02/02/2023	Bond Future	Sell	121	0.00
2030 On 02/02/2023	Bond Future	Sell	121	0.00
2030 On 02/02/2023	Bond Future	Buy	121	0.00
2030 On 03/11/2022	Bond Future	Buy	3,200	0.00
2030 On 03/11/2022	Bond Future	Sell	3,200	0.00
2030 On 03/11/2022	Bond Future	Sell	3,200	0.00
2030 On 03/11/2022	Bond Future	Buy	3,200	0.00
2030 On 02/02/2023	Bond Future	Sell	3,200	0.00
2030 On 02/02/2023	Bond Future	Buy	3,200	0.00
2030 On 02/02/2023	Bond Future	Buy	3,200	0.00
2030 On 02/02/2023	Bond Future	Sell	3,200	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Buy	87	0.00
2032 On 03/11/2022	Bond Future	Sell	87	0.00
2032 On 03/11/2022	Bond Future	Buy	87	0.00
2032 On 03/11/2022	Bond Future	Sell	87	0.00
2032 On 03/11/2022	Bond Future	Sell	87	0.00
2032 On 03/11/2022	Bond Future	Buy	87	0.00
2032 On 03/11/2022	Bond Future	Buy	107	0.00
2032 On 03/11/2022	Bond Future	Sell	107	0.00
2032 On 03/11/2022	Bond Future	Sell	107	0.00
2032 On 03/11/2022	Bond Future	Buy	107	0.00
2032 On 04/05/2023	Bond Future	Sell	254	0.00
2032 On 04/05/2023	Bond Future	Buy	254	0.00
2032 On 04/05/2023	Bond Future	Buy	254	0.00
2032 On 04/05/2023	Bond Future	Sell	254	0.00
2032 On 04/05/2023	Bond Future	Sell	508	0.00
2032 On 04/05/2023	Bond Future	Buy	508	0.00
2032 On 03/11/2022	Bond Future	Buy	3,150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/11/2022	Bond Future		Sell	3,150	0.00
2032 On 03/11/2022	Bond Future		Sell	3,150	0.00
2032 On 03/11/2022	Bond Future		Buy	3,150	0.00
2032 On 02/02/2023	Bond Future		Buy	3,150	0.00
2032 On 02/02/2023	Bond Future		Sell	3,150	0.00
2032 On 02/02/2023	Bond Future		Buy	3,150	0.00
2032 On 02/02/2023	Bond Future		Sell	3,150	0.00
R2035 Bond Future					
R035 On 02/02/2023	Bond Future		Buy	51	0.00
R035 On 02/02/2023	Bond Future		Sell	51	0.00
R035 On 02/02/2023	Bond Future		Buy	371	0.00
R035 On 02/02/2023	Bond Future		Sell	371	0.00
R035 On 02/02/2023	Bond Future		Sell	506	0.00
R035 On 02/02/2023	Bond Future		Buy	506	0.00
R035 On 02/02/2023	Bond Future		Buy	1,518	0.00
R035 On 02/02/2023	Bond Future		Sell	1,518	0.00
R035 On 03/11/2022	Bond Future		Buy	2,650	0.00
R035 On 03/11/2022	Bond Future		Sell	2,650	0.00
R035 On 03/11/2022	Bond Future		Sell	2,650	0.00
R035 On 03/11/2022	Bond Future		Buy	2,650	0.00
R035 On 02/02/2023	Bond Future		Buy	2,650	0.00
R035 On 02/02/2023	Bond Future		Sell	2,650	0.00
R035 On 02/02/2023	Bond Future		Buy	2,650	0.00
R035 On 02/02/2023	Bond Future		Sell	2,650	0.00
R035 On 02/02/2023	Bond Future		Buy	2,847	0.00
R035 On 02/02/2023	Bond Future		Sell	2,847	0.00
R035 On 02/02/2023	Bond Future		Sell	4,787	0.00
R035 On 02/02/2023	Bond Future		Buy	4,787	0.00
R2037 Bond Future					
2037 On 02/02/2023	Bond Future		Sell	399	0.00
2037 On 02/02/2023	Bond Future		Buy	399	0.00
2037 On 03/11/2022	Bond Future		Buy	1,700	0.00
2037 On 03/11/2022	Bond Future		Sell	1,700	0.00
2037 On 03/11/2022	Bond Future		Sell	1,700	0.00
2037 On 03/11/2022	Bond Future		Buy	1,700	0.00
2037 On 02/02/2023	Bond Future		Buy	1,700	0.00
2037 On 02/02/2023	Bond Future		Sell	1,700	0.00
2037 On 02/02/2023	Bond Future		Buy	1,700	0.00

2037 On 02/02/2023	Bond Future	Sell	1,700	0.00
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R2048 Bond Future

R248 On 03/11/2022	Bond Future	Sell	530	0.00
R248 On 03/11/2022	Bond Future	Buy	530	0.00
R248 On 03/11/2022	Bond Future	Buy	530	0.00
R248 On 03/11/2022	Bond Future	Sell	530	0.00
R248 On 03/11/2022	Bond Future	Sell	3,000	0.00
R248 On 03/11/2022	Bond Future	Buy	3,000	0.00
R248 On 03/11/2022	Bond Future	Buy	3,000	0.00
R248 On 03/11/2022	Bond Future	Sell	3,000	0.00
R248 On 02/02/2023	Bond Future	Sell	3,000	0.00
R248 On 02/02/2023	Bond Future	Buy	3,000	0.00
R248 On 02/02/2023	Bond Future	Sell	3,000	0.00
R248 On 02/02/2023	Bond Future	Buy	3,000	0.00

R210 Bond Future

R210 On 03/11/2022	Bond Future	Sell	60	0.00
R210 On 03/11/2022	Bond Future	Buy	60	0.00
R210 On 03/11/2022	Bond Future	Buy	60	0.00
R210 On 03/11/2022	Bond Future	Sell	60	0.00
R210 On 03/11/2022	Bond Future	Sell	60	0.00
R210 On 03/11/2022	Bond Future	Buy	60	0.00
R210 On 02/02/2023	Bond Future	Sell	60	0.00
R210 On 02/02/2023	Bond Future	Buy	60	0.00
R210 On 02/02/2023	Bond Future	Buy	60	0.00
R210 On 02/02/2023	Bond Future	Sell	60	0.00
R210 On 02/02/2023	Bond Future	Buy	60	0.00
R210 On 02/02/2023	Bond Future	Sell	60	0.00

Grand Total for Daily Detailed Turnover:			103,649	0.00
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