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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/10/2022

TO DATE : 26/10/2022

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

ALBI On 03/11/2022	Index Future		Buy	4	0.00
ALBI On 03/11/2022	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
ALBI On 03/11/2022	Index Future		Buy	5	0.00
ALBI On 03/11/2022	Index Future		Sell	5	0.00
ALBI On 02/02/2023	Index Future		Sell	5	0.00
ALBI On 02/02/2023	Index Future		Buy	5	0.00
ALBI On 03/11/2022	Index Future		Buy	19	0.00
ALBI On 03/11/2022	Index Future		Sell	19	0.00
ALBI On 02/02/2023	Index Future		Sell	19	0.00
ALBI On 02/02/2023	Index Future		Buy	19	0.00
ALBI On 03/11/2022	Index Future		Buy	28	0.00

ALBI On 03/11/2022	Index Future	Sell	28	0.00
ALBI On 03/11/2022	Index Future	Buy	28	0.00
ALBI On 03/11/2022	Index Future	Sell	28	0.00
ALBI On 02/02/2023	Index Future	Sell	28	0.00
ALBI On 02/02/2023	Index Future	Buy	28	0.00
ALBI On 02/02/2023	Index Future	Sell	28	0.00
ALBI On 02/02/2023	Index Future	Buy	28	0.00
ALBI On 03/11/2022	Index Future	Buy	46	0.00
ALBI On 03/11/2022	Index Future	Sell	46	0.00
ALBI On 02/02/2023	Index Future	Sell	46	0.00
ALBI On 02/02/2023	Index Future	Buy	46	0.00

Govi Total Return Index

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

I2025 Bond Future

2025 On 02/02/2023	Bond Future	Sell	280	0.00
2025 On 02/02/2023	Bond Future	Buy	280	0.00
2025 On 03/11/2022	Bond Future	Buy	300	0.00
2025 On 03/11/2022	Bond Future	Sell	300	0.00
2025 On 03/11/2022	Bond Future	Sell	300	0.00
2025 On 03/11/2022	Bond Future	Buy	300	0.00
2025 On 02/02/2023	Bond Future	Sell	300	0.00
2025 On 02/02/2023	Bond Future	Buy	300	0.00
2025 On 02/02/2023	Bond Future	Buy	300	0.00
2025 On 02/02/2023	Bond Future	Sell	300	0.00

I2029 Bond Future

2029 On 03/11/2022	Bond Future	Sell	140	0.00
2029 On 03/11/2022	Bond Future	Buy	140	0.00
2029 On 03/11/2022	Bond Future	Buy	140	0.00
2029 On 03/11/2022	Bond Future	Sell	140	0.00
2029 On 02/02/2023	Bond Future	Buy	140	0.00
2029 On 02/02/2023	Bond Future	Sell	140	0.00
2029 On 02/02/2023	Bond Future	Sell	140	0.00
2029 On 02/02/2023	Bond Future	Buy	140	0.00

I2033 Bond Future

2033 On 03/11/2022	Bond Future	Sell	220	0.00
2033 On 03/11/2022	Bond Future	Buy	220	0.00
2033 On 03/11/2022	Bond Future	Buy	220	0.00
2033 On 03/11/2022	Bond Future	Sell	220	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2033 On 02/02/2023	Bond Future		Buy	220	0.00
2033 On 02/02/2023	Bond Future		Sell	220	0.00
2033 On 02/02/2023	Bond Future		Sell	220	0.00
2033 On 02/02/2023	Bond Future		Buy	220	0.00
I2038 Bond Future					
2038 On 03/11/2022	Bond Future		Buy	40	0.00
2038 On 03/11/2022	Bond Future		Sell	40	0.00
2038 On 02/02/2023	Bond Future		Sell	40	0.00
2038 On 02/02/2023	Bond Future		Buy	40	0.00
2038 On 03/11/2022	Bond Future		Buy	100	0.00
2038 On 03/11/2022	Bond Future		Sell	100	0.00
2038 On 02/02/2023	Bond Future		Sell	100	0.00
2038 On 02/02/2023	Bond Future		Buy	100	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 02/02/2023	Bond Future		Buy	140	0.00
2038 On 02/02/2023	Bond Future		Sell	140	0.00
I2050 Bond Future					
2050 On 03/11/2022	Bond Future		Sell	918	0.00
2050 On 03/11/2022	Bond Future		Buy	918	0.00
2050 On 03/11/2022	Bond Future		Buy	918	0.00
2050 On 03/11/2022	Bond Future		Sell	918	0.00
2050 On 02/02/2023	Bond Future		Sell	918	0.00
2050 On 02/02/2023	Bond Future		Buy	918	0.00
2050 On 02/02/2023	Bond Future		Sell	918	0.00
2050 On 02/02/2023	Bond Future		Buy	918	0.00
R186 Bond Future					
R186 On 02/02/2023	Bond Future		Buy	7	0.00
R186 On 02/02/2023	Bond Future		Sell	7	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 03/11/2022	Bond Future		Buy	36	0.00
R186 On 03/11/2022	Bond Future		Sell	36	0.00
R186 On 03/11/2022	Bond Future		Buy	36	0.00
R186 On 03/11/2022	Bond Future		Sell	36	0.00

R186 On 03/11/2022	Bond Future	Sell	36	0.00
R186 On 03/11/2022	Bond Future	Buy	36	0.00
R186 On 02/02/2023	Bond Future	Sell	36	0.00
R186 On 02/02/2023	Bond Future	Buy	36	0.00
R186 On 02/02/2023	Bond Future	Sell	36	0.00
R186 On 02/02/2023	Bond Future	Buy	36	0.00
R186 On 02/02/2023	Bond Future	Buy	36	0.00
R186 On 02/02/2023	Bond Future	Sell	36	0.00
R186 On 03/11/2022	Bond Future	Buy	50	0.00
R186 On 03/11/2022	Bond Future	Sell	50	0.00
R186 On 03/11/2022	Bond Future	Buy	50	0.00
R186 On 03/11/2022	Bond Future	Sell	50	0.00
R186 On 03/11/2022	Bond Future	Sell	50	0.00
R186 On 03/11/2022	Bond Future	Buy	50	0.00
R186 On 02/02/2023	Bond Future	Buy	50	0.00
R186 On 02/02/2023	Bond Future	Sell	50	0.00
R186 On 02/02/2023	Bond Future	Buy	50	0.00
R186 On 02/02/2023	Bond Future	Sell	50	0.00
R186 On 02/02/2023	Bond Future	Sell	50	0.00
R186 On 02/02/2023	Bond Future	Buy	50	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00
R186 On 03/11/2022	Bond Future	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Sell	3,270	0.00
R186 On 03/11/2022	Bond Future	Buy	3,270	0.00
R186 On 02/02/2023	Bond Future	Buy	3,270	0.00
R186 On 02/02/2023	Bond Future	Sell	3,270	0.00
R186 On 03/11/2022	Bond Future	Buy	3,300	0.00
R186 On 03/11/2022	Bond Future	Sell	3,300	0.00
R186 On 03/11/2022	Bond Future	Sell	3,300	0.00
R186 On 03/11/2022	Bond Future	Buy	3,300	0.00
R186 On 02/02/2023	Bond Future	Buy	3,300	0.00
R186 On 02/02/2023	Bond Future	Sell	3,300	0.00
R186 On 02/02/2023	Bond Future	Buy	3,300	0.00
R186 On 02/02/2023	Bond Future	Sell	3,300	0.00

R197 Bond Future

R197 On 02/02/2023	Bond Future	Sell	11	0.00
R197 On 02/02/2023	Bond Future	Buy	11	0.00
R197 On 02/02/2023	Bond Future	Sell	11	0.00
R197 On 02/02/2023	Bond Future	Buy	11	0.00
R197 On 03/11/2022	Bond Future	Buy	60	0.00
R197 On 03/11/2022	Bond Future	Sell	60	0.00
R197 On 03/11/2022	Bond Future	Buy	60	0.00
R197 On 03/11/2022	Bond Future	Sell	60	0.00
R197 On 03/11/2022	Bond Future	Sell	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 03/11/2022			Buy	60	0.00
R197 On 02/02/2023			Buy	60	0.00
R197 On 02/02/2023			Sell	60	0.00
R197 On 02/02/2023			Buy	60	0.00
R197 On 02/02/2023			Sell	60	0.00
R197 On 02/02/2023			Buy	60	0.00
R197 On 02/02/2023			Sell	60	0.00
R2030 Bond Future					
2030 On 02/02/2023			Buy	9	0.00
2030 On 02/02/2023			Sell	9	0.00
2030 On 02/02/2023			Buy	9	0.00
2030 On 02/02/2023			Sell	9	0.00
2030 On 02/02/2023			Buy	10	0.00
2030 On 02/02/2023			Sell	10	0.00
2030 On 03/11/2022			Sell	200	0.00
2030 On 03/11/2022			Buy	200	0.00
2030 On 03/11/2022			Buy	200	0.00
2030 On 03/11/2022			Sell	200	0.00
2030 On 02/02/2023			Buy	200	0.00
2030 On 02/02/2023			Sell	200	0.00
2030 On 02/02/2023			Sell	200	0.00
2030 On 02/02/2023			Buy	200	0.00
R2032 Bond Future					
2032 On 02/02/2023			Buy	1	0.00
2032 On 02/02/2023			Sell	1	0.00
2032 On 02/02/2023			Buy	3	0.00
2032 On 02/02/2023			Sell	3	0.00
2032 On 02/02/2023			Buy	3	0.00
2032 On 02/02/2023			Sell	3	0.00
2032 On 02/02/2023			Buy	4	0.00
2032 On 02/02/2023			Sell	4	0.00
2032 On 03/11/2022	11.45	Put	Buy	4	0.00
2032 On 03/11/2022	11.45	Put	Sell	4	0.00
2032 On 03/11/2022	11.45	Put	Sell	4	0.00
2032 On 03/11/2022	11.45	Put	Buy	4	0.00
2032 On 02/02/2023			Buy	5	0.00
2032 On 02/02/2023			Sell	5	0.00
2032 On 02/02/2023			Sell	8	0.00

2032 On 02/02/2023	Bond Future	Buy	8	0.00
2032 On 02/02/2023	Bond Future	Buy	8	0.00
2032 On 02/02/2023	Bond Future	Sell	8	0.00
2032 On 02/02/2023	Bond Future	Buy	41	0.00
2032 On 02/02/2023	Bond Future	Sell	41	0.00
2032 On 03/11/2022	Bond Future	Buy	57	0.00
2032 On 03/11/2022	Bond Future	Sell	57	0.00
2032 On 02/02/2023	Bond Future	Sell	57	0.00
2032 On 02/02/2023	Bond Future	Buy	57	0.00
2032 On 02/02/2023	Bond Future	Buy	65	0.00
2032 On 02/02/2023	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	84	0.00
2032 On 03/11/2022	Bond Future	Sell	84	0.00
2032 On 02/02/2023	Bond Future	Sell	84	0.00
2032 On 02/02/2023	Bond Future	Buy	84	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 02/02/2023	Bond Future	Buy	87	0.00
2032 On 02/02/2023	Bond Future	Sell	87	0.00
2032 On 04/05/2023	Bond Future	Sell	127	0.00
2032 On 04/05/2023	Bond Future	Buy	127	0.00
2032 On 04/05/2023	Bond Future	Buy	127	0.00
2032 On 04/05/2023	Bond Future	Sell	127	0.00
2032 On 03/11/2022	Bond Future	Buy	675	0.00
2032 On 03/11/2022	Bond Future	Sell	675	0.00
2032 On 02/02/2023	Bond Future	Sell	675	0.00
2032 On 02/02/2023	Bond Future	Buy	675	0.00
2032 On 03/11/2022	Bond Future	Sell	846	0.00
2032 On 03/11/2022	Bond Future	Buy	846	0.00
2032 On 02/02/2023	Bond Future	Buy	846	0.00
2032 On 02/02/2023	Bond Future	Sell	846	0.00
2032 On 03/11/2022	Bond Future	Sell	903	0.00
2032 On 03/11/2022	Bond Future	Buy	903	0.00
2032 On 02/02/2023	Bond Future	Sell	903	0.00
2032 On 02/02/2023	Bond Future	Buy	903	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Buy	1	0.00
R035 On 02/02/2023	Bond Future	Sell	1	0.00
R035 On 02/02/2023	Bond Future	Buy	3	0.00
R035 On 02/02/2023	Bond Future	Sell	3	0.00
R035 On 02/02/2023	Bond Future	Buy	3	0.00
R035 On 02/02/2023	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Buy	3	0.00
R035 On 02/02/2023	Bond Future		Sell	3	0.00
R035 On 02/02/2023	Bond Future		Buy	4	0.00
R035 On 02/02/2023	Bond Future		Sell	4	0.00
R035 On 02/02/2023	Bond Future		Buy	8	0.00
R035 On 02/02/2023	Bond Future		Sell	8	0.00
R035 On 03/11/2022	Bond Future		Buy	32	0.00
R035 On 03/11/2022	Bond Future		Sell	32	0.00
R035 On 02/02/2023	Bond Future		Sell	32	0.00
R035 On 02/02/2023	Bond Future		Buy	32	0.00
R035 On 02/02/2023	Bond Future		Buy	41	0.00
R035 On 02/02/2023	Bond Future		Sell	41	0.00
R035 On 02/02/2023	Bond Future		Sell	63	0.00
R035 On 02/02/2023	Bond Future		Buy	63	0.00
R035 On 02/02/2023	Bond Future		Sell	63	0.00
R035 On 02/02/2023	Bond Future		Buy	63	0.00
R035 On 02/02/2023	Bond Future		Buy	126	0.00
R035 On 02/02/2023	Bond Future		Sell	126	0.00
R035 On 02/02/2023	Bond Future		Buy	126	0.00
R035 On 02/02/2023	Bond Future		Sell	126	0.00
R035 On 02/02/2023	Bond Future		Buy	150	0.00
R035 On 02/02/2023	Bond Future		Sell	150	0.00
R035 On 03/11/2022	Bond Future		Buy	223	0.00
R035 On 03/11/2022	Bond Future		Sell	223	0.00
R035 On 02/02/2023	Bond Future		Sell	223	0.00
R035 On 02/02/2023	Bond Future		Buy	223	0.00
R035 On 03/11/2022	Bond Future		Buy	255	0.00
R035 On 03/11/2022	Bond Future		Sell	255	0.00
R035 On 03/11/2022	Bond Future		Sell	255	0.00
R035 On 03/11/2022	Bond Future		Buy	255	0.00
R035 On 02/02/2023	Bond Future		Sell	255	0.00
R035 On 02/02/2023	Bond Future		Buy	255	0.00
R035 On 02/02/2023	Bond Future		Sell	255	0.00
R035 On 02/02/2023	Bond Future		Buy	255	0.00
R035 On 02/02/2023	Bond Future		Buy	460	0.00
R035 On 02/02/2023	Bond Future		Sell	460	0.00
R035 On 02/02/2023	Bond Future		Sell	500	0.00
R035 On 02/02/2023	Bond Future		Buy	500	0.00
R035 On 02/02/2023	Bond Future		Buy	500	0.00
R035 On 02/02/2023	Bond Future		Sell	500	0.00
R035 On 02/02/2023	Bond Future		Buy	900	0.00

R035 On 02/02/2023	Bond Future	Sell	900	0.00
R035 On 02/02/2023	Bond Future	Buy	1,510	0.00
R035 On 02/02/2023	Bond Future	Sell	1,510	0.00
R2037 Bond Future				
2037 On 02/02/2023	Bond Future	Buy	6	0.00
2037 On 02/02/2023	Bond Future	Sell	6	0.00
2037 On 02/02/2023	Bond Future	Buy	7	0.00
2037 On 02/02/2023	Bond Future	Sell	7	0.00
2037 On 02/02/2023	Bond Future	Buy	33	0.00
2037 On 02/02/2023	Bond Future	Sell	33	0.00
2037 On 03/11/2022	Bond Future	Buy	48	0.00
2037 On 03/11/2022	Bond Future	Sell	48	0.00
2037 On 02/02/2023	Bond Future	Sell	48	0.00
2037 On 02/02/2023	Bond Future	Buy	48	0.00
2037 On 03/11/2022	Bond Future	Buy	68	0.00
2037 On 03/11/2022	Bond Future	Sell	68	0.00
2037 On 02/02/2023	Bond Future	Sell	68	0.00
2037 On 02/02/2023	Bond Future	Buy	68	0.00
2037 On 02/02/2023	Bond Future	Buy	148	0.00
2037 On 02/02/2023	Bond Future	Sell	148	0.00
2037 On 02/02/2023	Bond Future	Sell	194	0.00
2037 On 02/02/2023	Bond Future	Buy	194	0.00
2037 On 02/02/2023	Bond Future	Buy	194	0.00
2037 On 02/02/2023	Bond Future	Sell	194	0.00
2037 On 03/11/2022	Bond Future	Buy	222	0.00
2037 On 03/11/2022	Bond Future	Sell	222	0.00
2037 On 02/02/2023	Bond Future	Sell	222	0.00
2037 On 02/02/2023	Bond Future	Buy	222	0.00
2037 On 02/02/2023	Bond Future	Sell	265	0.00
2037 On 02/02/2023	Bond Future	Buy	265	0.00
2037 On 02/02/2023	Bond Future	Buy	265	0.00
2037 On 02/02/2023	Bond Future	Sell	265	0.00
2037 On 03/11/2022	Bond Future	Buy	338	0.00
2037 On 03/11/2022	Bond Future	Sell	338	0.00
2037 On 02/02/2023	Bond Future	Sell	338	0.00
2037 On 02/02/2023	Bond Future	Buy	338	0.00
2037 On 03/11/2022	Bond Future	Buy	4,766	0.00
2037 On 03/11/2022	Bond Future	Sell	4,766	0.00
2037 On 02/02/2023	Bond Future	Sell	4,766	0.00
2037 On 02/02/2023	Bond Future	Buy	4,766	0.00
2037 On 03/11/2022	Bond Future	Sell	5,104	0.00
2037 On 03/11/2022	Bond Future	Buy	5,104	0.00
2037 On 02/02/2023	Bond Future	Sell	5,104	0.00
2037 On 02/02/2023	Bond Future	Buy	5,104	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 02/02/2023			Buy	2	0.00
2040 On 02/02/2023			Sell	2	0.00
2040 On 02/02/2023			Buy	4	0.00
2040 On 02/02/2023			Sell	4	0.00
2040 On 02/02/2023			Buy	13	0.00
2040 On 02/02/2023			Sell	13	0.00
2040 On 02/02/2023			Buy	104	0.00
2040 On 02/02/2023			Sell	104	0.00
2040 On 02/02/2023			Buy	123	0.00
2040 On 02/02/2023			Sell	123	0.00
2040 On 02/02/2023			Sell	123	0.00
2040 On 02/02/2023			Buy	123	0.00
2040 On 03/11/2022			Buy	250	0.00
2040 On 03/11/2022			Sell	250	0.00
2040 On 03/11/2022			Sell	250	0.00
2040 On 03/11/2022			Buy	250	0.00
2040 On 02/02/2023			Sell	250	0.00
2040 On 02/02/2023			Buy	250	0.00
2040 On 02/02/2023			Buy	250	0.00
2040 On 02/02/2023			Sell	250	0.00
R2044 Bond Future					
2044 On 02/02/2023			Buy	9	0.00
2044 On 02/02/2023			Sell	9	0.00
2044 On 02/02/2023			Buy	65	0.00
2044 On 02/02/2023			Sell	65	0.00
2044 On 02/02/2023			Buy	74	0.00
2044 On 02/02/2023			Sell	74	0.00
2044 On 02/02/2023			Buy	74	0.00
2044 On 02/02/2023			Sell	74	0.00
R2048 Bond Future					
R248 On 02/02/2023			Buy	1	0.00
R248 On 02/02/2023			Sell	1	0.00
R248 On 02/02/2023			Buy	1	0.00
R248 On 02/02/2023			Sell	1	0.00
R248 On 02/02/2023			Buy	9	0.00
R248 On 02/02/2023			Sell	9	0.00

R248 On 02/02/2023	Bond Future	Buy	60	0.00
R248 On 02/02/2023	Bond Future	Sell	60	0.00
R248 On 02/02/2023	Bond Future	Buy	71	0.00
R248 On 02/02/2023	Bond Future	Sell	71	0.00
R248 On 02/02/2023	Bond Future	Buy	71	0.00
R248 On 02/02/2023	Bond Future	Sell	71	0.00

R209 Bond Future

R209 On 02/02/2023	Bond Future	Buy	2	0.00
R209 On 02/02/2023	Bond Future	Sell	2	0.00
R209 On 02/02/2023	Bond Future	Buy	4	0.00
R209 On 02/02/2023	Bond Future	Sell	4	0.00
R209 On 02/02/2023	Bond Future	Buy	14	0.00
R209 On 02/02/2023	Bond Future	Sell	14	0.00
R209 On 02/02/2023	Bond Future	Buy	57	0.00
R209 On 02/02/2023	Bond Future	Sell	57	0.00
R209 On 02/02/2023	Bond Future	Buy	77	0.00
R209 On 02/02/2023	Bond Future	Sell	77	0.00
R209 On 02/02/2023	Bond Future	Buy	77	0.00
R209 On 02/02/2023	Bond Future	Sell	77	0.00

R213 Bond Future

R213 On 02/02/2023	Bond Future	Sell	9	0.00
R213 On 02/02/2023	Bond Future	Buy	9	0.00

R214 Bond Future

R214 On 02/02/2023	Bond Future	Buy	2	0.00
R214 On 02/02/2023	Bond Future	Sell	2	0.00
R214 On 02/02/2023	Bond Future	Buy	12	0.00
R214 On 02/02/2023	Bond Future	Sell	12	0.00
R214 On 02/02/2023	Bond Future	Buy	28	0.00
R214 On 02/02/2023	Bond Future	Sell	28	0.00
R214 On 02/02/2023	Bond Future	Buy	42	0.00
R214 On 02/02/2023	Bond Future	Sell	42	0.00
R214 On 02/02/2023	Bond Future	Buy	42	0.00
R214 On 02/02/2023	Bond Future	Sell	42	0.00

Grand Total for Daily Detailed Turnover: 65,533 0.00