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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/01/2023

TO DATE : 30/01/2023

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

GOVI On 04/05/2023	GOVI		Buy	1	0.00
GOVI On 04/05/2023	GOVI		Sell	1	0.00
GOVI On 04/05/2023	GOVI		Buy	1	0.00
GOVI On 04/05/2023	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 04/05/2023	Bond Future		Sell	36	0.00
R186 On 04/05/2023	Bond Future		Buy	36	0.00
R186 On 04/05/2023	Bond Future		Sell	36	0.00
R186 On 04/05/2023	Bond Future		Buy	36	0.00
R186 On 04/05/2023	Bond Future		Sell	40	0.00
R186 On 04/05/2023	Bond Future		Buy	40	0.00

R2030 Bond Future

2030 On 04/05/2023	Bond Future	Sell	12	0.00
2030 On 04/05/2023	Bond Future	Buy	12	0.00
2030 On 04/05/2023	Bond Future	Sell	12	0.00
2030 On 04/05/2023	Bond Future	Buy	12	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Sell	33	0.00
2032 On 04/05/2023	Bond Future	Buy	33	0.00
2032 On 04/05/2023	Bond Future	Sell	33	0.00
2032 On 04/05/2023	Bond Future	Buy	33	0.00
2032 On 02/02/2023	Bond Future	Sell	63	0.00
2032 On 02/02/2023	Bond Future	Buy	63	0.00
2032 On 04/05/2023	Bond Future	Buy	63	0.00
2032 On 04/05/2023	Bond Future	Sell	63	0.00
2032 On 04/05/2023	Bond Future	Sell	290	0.00
2032 On 04/05/2023	Bond Future	Buy	290	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	Sell	21	0.00
R035 On 04/05/2023	Bond Future	Buy	21	0.00
R035 On 04/05/2023	Bond Future	Sell	52	0.00
R035 On 04/05/2023	Bond Future	Buy	52	0.00
R035 On 04/05/2023	Bond Future	Sell	67	0.00
R035 On 04/05/2023	Bond Future	Buy	67	0.00
R035 On 04/05/2023	Bond Future	Sell	75	0.00
R035 On 04/05/2023	Bond Future	Buy	75	0.00
R035 On 04/05/2023	Bond Future	Sell	106	0.00
R035 On 04/05/2023	Bond Future	Buy	106	0.00
R035 On 04/05/2023	Bond Future	Buy	269	0.00
R035 On 04/05/2023	Bond Future	Sell	269	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Buy	3	0.00
2037 On 04/05/2023	Bond Future	Sell	3	0.00
2037 On 04/05/2023	Bond Future	Buy	9	0.00
2037 On 04/05/2023	Bond Future	Sell	9	0.00
2037 On 04/05/2023	Bond Future	Buy	20	0.00
2037 On 04/05/2023	Bond Future	Sell	20	0.00
2037 On 04/05/2023	Bond Future	Buy	30	0.00
2037 On 04/05/2023	Bond Future	Sell	30	0.00
2037 On 04/05/2023	Bond Future	Sell	158	0.00
2037 On 04/05/2023	Bond Future	Buy	158	0.00
2037 On 04/05/2023	Bond Future	Buy	319	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2023	Bond Future		Sell	319	0.00
2037 On 04/05/2023	Bond Future		Buy	381	0.00
2037 On 04/05/2023	Bond Future		Sell	381	0.00
R2040 Bond Future					
2040 On 04/05/2023	Bond Future		Sell	12	0.00
2040 On 04/05/2023	Bond Future		Buy	12	0.00
Grand Total for Daily Detailed Turnover:				2,142	0.00