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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/10/2022

TO DATE : 12/10/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2022	GOVI		Buy	430	0.00
GOVI On 03/11/2022	GOVI		Sell	430	0.00
GOVI On 02/02/2023	GOVI		Buy	430	0.00
GOVI On 02/02/2023	GOVI		Sell	430	0.00
R2023 Bond Future					
R023 On 03/11/2022	Bond Future		Buy	3,370	0.00
R023 On 03/11/2022	Bond Future		Sell	3,370	0.00
R2030 Bond Future					
2030 On 02/02/2023	Bond Future		Sell	9	0.00
2030 On 02/02/2023	Bond Future		Buy	9	0.00
2030 On 02/02/2023	Bond Future		Sell	91	0.00

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2030 On 02/02/2023	Bond Future	Buy	91	0.00
2030 On 02/02/2023	Bond Future	Sell	124	0.00
2030 On 02/02/2023	Bond Future	Buy	124	0.00
2030 On 02/02/2023	Bond Future	Sell	180	0.00
2030 On 02/02/2023	Bond Future	Buy	180	0.00
2030 On 02/02/2023	Bond Future	Sell	1,550	0.00
2030 On 02/02/2023	Bond Future	Buy	1,550	0.00
2030 On 02/02/2023	Bond Future	Sell	2,800	0.00
2030 On 02/02/2023	Bond Future	Buy	2,800	0.00
2030 On 02/02/2023	Bond Future	Sell	3,592	0.00
2030 On 02/02/2023	Bond Future	Buy	3,592	0.00
2030 On 02/02/2023	Bond Future	Buy	4,754	0.00
2030 On 02/02/2023	Bond Future	Sell	4,754	0.00

R2032 Bond Future

2032 On 03/11/2022	Bond Future	Sell	2	0.00
2032 On 03/11/2022	Bond Future	Buy	2	0.00
2032 On 03/11/2022	Bond Future	Sell	2	0.00
2032 On 03/11/2022	Bond Future	Buy	2	0.00
2032 On 03/11/2022	Bond Future	Sell	8	0.00
2032 On 03/11/2022	Bond Future	Buy	8	0.00
2032 On 03/11/2022	Bond Future	Sell	8	0.00
2032 On 03/11/2022	Bond Future	Buy	8	0.00
2032 On 03/11/2022	Bond Future	Sell	11	0.00
2032 On 03/11/2022	Bond Future	Buy	11	0.00
2032 On 03/11/2022	Bond Future	Buy	15	0.00
2032 On 03/11/2022	Bond Future	Sell	15	0.00
2032 On 03/11/2022	Bond Future	Sell	25	0.00
2032 On 03/11/2022	Bond Future	Buy	25	0.00
2032 On 03/11/2022	Bond Future	Sell	26	0.00
2032 On 03/11/2022	Bond Future	Buy	26	0.00
2032 On 03/11/2022	Bond Future	Sell	28	0.00
2032 On 03/11/2022	Bond Future	Buy	28	0.00
2032 On 03/11/2022	Bond Future	Sell	36	0.00
2032 On 03/11/2022	Bond Future	Buy	36	0.00
2032 On 03/11/2022	Bond Future	Sell	74	0.00
2032 On 03/11/2022	Bond Future	Buy	74	0.00
2032 On 03/11/2022	Bond Future	Sell	80	0.00
2032 On 03/11/2022	Bond Future	Buy	80	0.00
2032 On 03/11/2022	Bond Future	Sell	112	0.00
2032 On 03/11/2022	Bond Future	Buy	112	0.00
2032 On 03/11/2022	Bond Future	Sell	227	0.00
2032 On 03/11/2022	Bond Future	Buy	227	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/11/2022			Sell	368	0.00
2032 On 03/11/2022			Buy	368	0.00
2032 On 03/11/2022			Buy	484	0.00
2032 On 03/11/2022			Sell	484	0.00
2032 On 03/11/2022			Sell	484	0.00
2032 On 03/11/2022			Buy	484	0.00
2032 On 03/11/2022			Sell	502	0.00
2032 On 03/11/2022			Buy	502	0.00
2032 On 03/11/2022			Sell	755	0.00
2032 On 03/11/2022			Buy	755	0.00
2032 On 03/11/2022			Sell	1,795	0.00
2032 On 03/11/2022			Buy	1,795	0.00
2032 On 03/11/2022			Buy	1,795	0.00
2032 On 03/11/2022			Sell	1,795	0.00
R2035 Bond Future					
R035 On 02/02/2023			Sell	4	0.00
R035 On 02/02/2023			Buy	4	0.00
R035 On 02/02/2023			Sell	4	0.00
R035 On 02/02/2023			Buy	4	0.00
R035 On 03/11/2022			Sell	8	0.00
R035 On 03/11/2022			Buy	8	0.00
R035 On 03/11/2022			Sell	8	0.00
R035 On 03/11/2022			Buy	8	0.00
R035 On 03/11/2022			Sell	11	0.00
R035 On 03/11/2022			Buy	11	0.00
R035 On 02/02/2023			Buy	16	0.00
R035 On 02/02/2023			Sell	16	0.00
R035 On 02/02/2023			Buy	17	0.00
R035 On 02/02/2023			Sell	17	0.00
R035 On 02/02/2023			Buy	24	0.00
R035 On 02/02/2023			Sell	24	0.00
R035 On 03/11/2022			Sell	25	0.00
R035 On 03/11/2022			Buy	25	0.00
R035 On 03/11/2022			Sell	28	0.00
R035 On 03/11/2022			Buy	28	0.00
R035 On 03/11/2022			Sell	35	0.00
R035 On 03/11/2022			Buy	35	0.00
R035 On 02/02/2023			Buy	36	0.00

R035 On 02/02/2023	Bond Future	Sell	36	0.00
R035 On 03/11/2022	Bond Future	Sell	367	0.00
R035 On 03/11/2022	Bond Future	Buy	367	0.00
R035 On 02/02/2023	Bond Future	Buy	375	0.00
R035 On 02/02/2023	Bond Future	Sell	375	0.00
R035 On 03/11/2022	Bond Future	Buy	482	0.00
R035 On 03/11/2022	Bond Future	Sell	482	0.00
R035 On 03/11/2022	Bond Future	Sell	482	0.00
R035 On 03/11/2022	Bond Future	Buy	482	0.00
R035 On 02/02/2023	Bond Future	Buy	774	0.00
R035 On 02/02/2023	Bond Future	Sell	774	0.00
R035 On 02/02/2023	Bond Future	Buy	1,250	0.00
R035 On 02/02/2023	Bond Future	Sell	1,250	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future	Sell	2	0.00
2044 On 03/11/2022	Bond Future	Buy	2	0.00
2044 On 03/11/2022	Bond Future	Sell	2	0.00
2044 On 03/11/2022	Bond Future	Buy	2	0.00
2044 On 03/11/2022	Bond Future	Buy	5	0.00
2044 On 03/11/2022	Bond Future	Sell	5	0.00
2044 On 03/11/2022	Bond Future	Buy	5	0.00
2044 On 03/11/2022	Bond Future	Sell	5	0.00
2044 On 03/11/2022	Bond Future	Buy	8	0.00
2044 On 03/11/2022	Bond Future	Sell	8	0.00
2044 On 03/11/2022	Bond Future	Sell	10	0.00
2044 On 03/11/2022	Bond Future	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	Buy	20	0.00
2044 On 03/11/2022	Bond Future	Sell	20	0.00
2044 On 03/11/2022	Bond Future	Buy	21	0.00
2044 On 03/11/2022	Bond Future	Sell	21	0.00
2044 On 03/11/2022	Bond Future	Buy	24	0.00
2044 On 03/11/2022	Bond Future	Sell	24	0.00
2044 On 03/11/2022	Bond Future	Buy	319	0.00
2044 On 03/11/2022	Bond Future	Sell	319	0.00
2044 On 03/11/2022	Bond Future	Buy	402	0.00
2044 On 03/11/2022	Bond Future	Sell	402	0.00
2044 On 03/11/2022	Bond Future	Sell	402	0.00
2044 On 03/11/2022	Bond Future	Buy	402	0.00

R2048 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2022			Buy	1	0.00
R248 On 03/11/2022			Sell	1	0.00
R248 On 03/11/2022			Buy	4	0.00
R248 On 03/11/2022			Sell	4	0.00
R248 On 03/11/2022			Buy	5	0.00
R248 On 03/11/2022			Sell	5	0.00
R248 On 03/11/2022			Buy	9	0.00
R248 On 03/11/2022			Sell	9	0.00
R248 On 03/11/2022			Buy	21	0.00
R248 On 03/11/2022			Sell	21	0.00
R248 On 03/11/2022			Buy	22	0.00
R248 On 03/11/2022			Sell	22	0.00
R248 On 03/11/2022			Buy	24	0.00
R248 On 03/11/2022			Sell	24	0.00
R248 On 03/11/2022			Buy	290	0.00
R248 On 03/11/2022			Sell	290	0.00
R248 On 03/11/2022			Sell	376	0.00
R248 On 03/11/2022			Buy	376	0.00
R248 On 03/11/2022			Sell	376	0.00
R248 On 03/11/2022			Buy	376	0.00
R209 Bond Future					
R209 On 03/11/2022			Buy	165	0.00
R209 On 03/11/2022			Sell	165	0.00
R209 On 03/11/2022			Sell	250	0.00
R209 On 03/11/2022			Buy	250	0.00
R209 On 03/11/2022	10.00	Call	Sell	250	0.00
R209 On 03/11/2022	10.00	Call	Buy	250	0.00
R209 On 03/11/2022	12.00	Put	Sell	250	0.00
R209 On 03/11/2022	12.00	Put	Buy	250	0.00
R209 On 03/11/2022	11.00	Put	Buy	250	0.00
R209 On 03/11/2022	11.00	Put	Sell	250	0.00
R209 On 03/11/2022			Buy	335	0.00
R209 On 03/11/2022			Sell	335	0.00
R209 On 03/11/2022	10.00	Call	Sell	500	0.00
R209 On 03/11/2022	10.00	Call	Buy	500	0.00
R209 On 03/11/2022	12.00	Put	Sell	500	0.00
R209 On 03/11/2022	12.00	Put	Buy	500	0.00
R209 On 03/11/2022	11.00	Put	Buy	500	0.00

R209 On 03/11/2022	Bond Future	11.00	Put	Sell	500	0.00
R209 On 03/11/2022	Bond Future			Buy	1,175	0.00
R209 On 03/11/2022	Bond Future			Sell	1,175	0.00
R209 On 03/11/2022	Bond Future			Sell	1,675	0.00
R209 On 03/11/2022	Bond Future			Buy	1,675	0.00
R209 On 03/11/2022	Bond Future			Buy	1,675	0.00
R209 On 03/11/2022	Bond Future			Sell	1,675	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	1,750	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	1,750	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	1,750	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	1,750	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	1,750	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	1,750	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	2,500	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	10.00	Call	Sell	2,500	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	12.00	Put	Sell	2,500	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	2,500	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Buy	2,500	0.00
R209 On 03/11/2022	Bond Future	11.00	Put	Sell	2,500	0.00

R214 Bond Future

R214 On 03/11/2022	Bond Future			Buy	5	0.00
R214 On 03/11/2022	Bond Future			Sell	5	0.00
R214 On 03/11/2022	Bond Future			Buy	5	0.00
R214 On 03/11/2022	Bond Future			Sell	5	0.00
R214 On 03/11/2022	Bond Future			Buy	8	0.00
R214 On 03/11/2022	Bond Future			Sell	8	0.00
R214 On 03/11/2022	Bond Future			Buy	12	0.00
R214 On 03/11/2022	Bond Future			Sell	12	0.00
R214 On 03/11/2022	Bond Future			Buy	12	0.00
R214 On 03/11/2022	Bond Future			Sell	12	0.00
R214 On 03/11/2022	Bond Future			Buy	30	0.00
R214 On 03/11/2022	Bond Future			Sell	30	0.00
R214 On 03/11/2022	Bond Future			Buy	138	0.00
R214 On 03/11/2022	Bond Future			Sell	138	0.00
R214 On 03/11/2022	Bond Future			Sell	210	0.00
R214 On 03/11/2022	Bond Future			Buy	210	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 03/11/2022	Bond Future		Buy	210	0.00
R214 On 03/11/2022	Bond Future		Sell	210	0.00
Grand Total for Daily Detailed Turnover:				58,876	0.00