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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/10/2022

TO DATE : 19/10/2022

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

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

I2025 Bond Future

2025 On 02/02/2023	Bond Future		Sell	1	0.00
2025 On 02/02/2023	Bond Future		Buy	1	0.00
2025 On 02/02/2023	Bond Future		Sell	2	0.00
2025 On 02/02/2023	Bond Future		Buy	2	0.00
2025 On 02/02/2023	Bond Future		Sell	2	0.00

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2025 On 02/02/2023	Bond Future	Buy	2	0.00
2025 On 02/02/2023	Bond Future	Sell	3	0.00
2025 On 02/02/2023	Bond Future	Buy	3	0.00
2025 On 02/02/2023	Bond Future	Sell	3	0.00
2025 On 02/02/2023	Bond Future	Buy	3	0.00
2025 On 02/02/2023	Bond Future	Sell	5	0.00
2025 On 02/02/2023	Bond Future	Buy	5	0.00
2025 On 02/02/2023	Bond Future	Sell	7	0.00
2025 On 02/02/2023	Bond Future	Buy	7	0.00
2025 On 02/02/2023	Bond Future	Sell	20	0.00
2025 On 02/02/2023	Bond Future	Buy	20	0.00
2025 On 02/02/2023	Bond Future	Sell	39	0.00
2025 On 02/02/2023	Bond Future	Buy	39	0.00
2025 On 02/02/2023	Bond Future	Sell	69	0.00
2025 On 02/02/2023	Bond Future	Buy	69	0.00
2025 On 02/02/2023	Bond Future	Buy	151	0.00
2025 On 02/02/2023	Bond Future	Sell	151	0.00

I2046 Bond Future

2046 On 03/11/2022	Bond Future	Buy	1	0.00
2046 On 03/11/2022	Bond Future	Sell	1	0.00
2046 On 03/11/2022	Bond Future	Buy	3	0.00
2046 On 03/11/2022	Bond Future	Sell	3	0.00
2046 On 03/11/2022	Bond Future	Buy	17	0.00
2046 On 03/11/2022	Bond Future	Sell	17	0.00
2046 On 03/11/2022	Bond Future	Buy	54	0.00
2046 On 03/11/2022	Bond Future	Sell	54	0.00
2046 On 03/11/2022	Bond Future	Sell	55	0.00
2046 On 03/11/2022	Bond Future	Buy	55	0.00
2046 On 03/11/2022	Bond Future	Sell	60	0.00
2046 On 03/11/2022	Bond Future	Buy	60	0.00
2046 On 03/11/2022	Bond Future	Buy	108	0.00
2046 On 03/11/2022	Bond Future	Sell	108	0.00
2046 On 03/11/2022	Bond Future	Sell	109	0.00
2046 On 03/11/2022	Bond Future	Buy	109	0.00
2046 On 03/11/2022	Bond Future	Sell	109	0.00
2046 On 03/11/2022	Bond Future	Buy	109	0.00
2046 On 03/11/2022	Bond Future	Buy	110	0.00
2046 On 03/11/2022	Bond Future	Sell	110	0.00
2046 On 03/11/2022	Bond Future	Buy	249	0.00
2046 On 03/11/2022	Bond Future	Sell	249	0.00
2046 On 03/11/2022	Bond Future	Sell	857	0.00
2046 On 03/11/2022	Bond Future	Buy	857	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 03/11/2022	Bond Future		Buy	903	0.00
2046 On 03/11/2022	Bond Future		Sell	903	0.00
2046 On 03/11/2022	Bond Future		Buy	3,071	0.00
2046 On 03/11/2022	Bond Future		Sell	3,071	0.00
2046 On 03/11/2022	Bond Future		Sell	3,326	0.00
2046 On 03/11/2022	Bond Future		Buy	3,326	0.00
2046 On 03/11/2022	Bond Future		Buy	4,516	0.00
2046 On 03/11/2022	Bond Future		Sell	4,516	0.00
2046 On 03/11/2022	Bond Future		Buy	4,516	0.00
2046 On 03/11/2022	Bond Future		Sell	4,516	0.00
I2050 Bond Future					
2050 On 04/05/2023	Bond Future		Buy	57	0.00
2050 On 04/05/2023	Bond Future		Sell	57	0.00
2050 On 04/05/2023	Bond Future		Sell	60	0.00
2050 On 04/05/2023	Bond Future		Buy	60	0.00
2050 On 04/05/2023	Bond Future		Sell	94	0.00
2050 On 04/05/2023	Bond Future		Buy	94	0.00
2050 On 04/05/2023	Bond Future		Sell	886	0.00
2050 On 04/05/2023	Bond Future		Buy	886	0.00
2050 On 04/05/2023	Bond Future		Buy	920	0.00
2050 On 04/05/2023	Bond Future		Sell	920	0.00
2050 On 04/05/2023	Bond Future		Sell	2,262	0.00
2050 On 04/05/2023	Bond Future		Buy	2,262	0.00
2050 On 04/05/2023	Bond Future		Buy	2,325	0.00
2050 On 04/05/2023	Bond Future		Sell	2,325	0.00
2050 On 04/05/2023	Bond Future		Buy	3,302	0.00
2050 On 04/05/2023	Bond Future		Sell	3,302	0.00
2050 On 04/05/2023	Bond Future		Buy	3,302	0.00
2050 On 04/05/2023	Bond Future		Sell	3,302	0.00
New Inflation Linked Index					
IGOV On 03/11/2022	Index Future		Buy	1	0.00
IGOV On 03/11/2022	Index Future		Sell	1	0.00
IGOV On 02/02/2023	Index Future		Sell	1	0.00
IGOV On 02/02/2023	Index Future		Buy	1	0.00
IGOV On 03/11/2022	Index Future		Buy	6	0.00
IGOV On 03/11/2022	Index Future		Sell	6	0.00
IGOV On 02/02/2023	Index Future		Sell	6	0.00

IGOV On 02/02/2023	Index Future	Buy	6	0.00
IGOV On 03/11/2022	Index Future	Buy	77	0.00
IGOV On 03/11/2022	Index Future	Sell	77	0.00
IGOV On 02/02/2023	Index Future	Sell	77	0.00
IGOV On 02/02/2023	Index Future	Buy	77	0.00
IGOV On 03/11/2022	Index Future	Buy	82	0.00
IGOV On 03/11/2022	Index Future	Sell	82	0.00
IGOV On 03/11/2022	Index Future	Buy	82	0.00
IGOV On 03/11/2022	Index Future	Sell	82	0.00
IGOV On 02/02/2023	Index Future	Buy	82	0.00
IGOV On 02/02/2023	Index Future	Sell	82	0.00
IGOV On 02/02/2023	Index Future	Sell	82	0.00
IGOV On 02/02/2023	Index Future	Buy	82	0.00
IGOV On 03/11/2022	Index Future	Sell	310	0.00
IGOV On 03/11/2022	Index Future	Buy	310	0.00
IGOV On 02/02/2023	Index Future	Sell	310	0.00
IGOV On 02/02/2023	Index Future	Buy	310	0.00

R186 Bond Future

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	Buy	50	0.00
R186 On 03/11/2022	Bond Future	Sell	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	Buy	450	0.00
R186 On 03/11/2022	Bond Future	Sell	450	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future	Buy	17	0.00
2030 On 02/02/2023	Bond Future	Sell	17	0.00
2030 On 02/02/2023	Bond Future	Buy	33	0.00
2030 On 02/02/2023	Bond Future	Sell	33	0.00
2030 On 02/02/2023	Bond Future	Sell	50	0.00
2030 On 02/02/2023	Bond Future	Buy	50	0.00
2030 On 02/02/2023	Bond Future	Buy	50	0.00
2030 On 02/02/2023	Bond Future	Sell	50	0.00
2030 On 02/02/2023	Bond Future	Sell	50	0.00
2030 On 02/02/2023	Bond Future	Buy	50	0.00
2030 On 02/02/2023	Bond Future	Buy	50	0.00
2030 On 02/02/2023	Bond Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 03/11/2022			Buy	21	0.00
2037 On 03/11/2022			Sell	21	0.00
2037 On 02/02/2023			Sell	21	0.00
2037 On 02/02/2023			Buy	21	0.00
2037 On 03/11/2022			Buy	164	0.00
2037 On 03/11/2022			Sell	164	0.00
2037 On 02/02/2023			Sell	164	0.00
2037 On 02/02/2023			Buy	164	0.00
2037 On 03/11/2022			Buy	1,222	0.00
2037 On 03/11/2022			Sell	1,222	0.00
2037 On 02/02/2023			Sell	1,222	0.00
2037 On 02/02/2023			Buy	1,222	0.00
2037 On 03/11/2022			Buy	2,145	0.00
2037 On 03/11/2022			Sell	2,145	0.00
2037 On 02/02/2023			Sell	2,145	0.00
2037 On 02/02/2023			Buy	2,145	0.00
2037 On 03/11/2022			Buy	2,258	0.00
2037 On 03/11/2022			Sell	2,258	0.00
2037 On 02/02/2023			Sell	2,258	0.00
2037 On 02/02/2023			Buy	2,258	0.00
2037 On 03/11/2022			Sell	5,810	0.00
2037 On 03/11/2022			Buy	5,810	0.00
2037 On 02/02/2023			Buy	5,810	0.00
2037 On 02/02/2023			Sell	5,810	0.00
R2040 Bond Future					
2040 On 03/11/2022			Buy	586	0.00
2040 On 03/11/2022			Sell	586	0.00
2040 On 02/02/2023			Sell	586	0.00
2040 On 02/02/2023			Buy	586	0.00
2040 On 03/11/2022			Buy	1,060	0.00
2040 On 03/11/2022			Sell	1,060	0.00
2040 On 02/02/2023			Sell	1,060	0.00
2040 On 02/02/2023			Buy	1,060	0.00
2040 On 03/11/2022			Buy	1,069	0.00
2040 On 03/11/2022			Sell	1,069	0.00
2040 On 02/02/2023			Sell	1,069	0.00

2040 On 02/02/2023	Bond Future	Buy	1,069	0.00
2040 On 03/11/2022	Bond Future	Sell	2,715	0.00
2040 On 03/11/2022	Bond Future	Buy	2,715	0.00
2040 On 02/02/2023	Bond Future	Sell	2,715	0.00
2040 On 02/02/2023	Bond Future	Buy	2,715	0.00

R2044 Bond Future

2044 On 03/11/2022	Bond Future	Buy	574	0.00
2044 On 03/11/2022	Bond Future	Sell	574	0.00
2044 On 02/02/2023	Bond Future	Sell	574	0.00
2044 On 02/02/2023	Bond Future	Buy	574	0.00
2044 On 03/11/2022	Bond Future	Buy	651	0.00
2044 On 03/11/2022	Bond Future	Sell	651	0.00
2044 On 02/02/2023	Bond Future	Sell	651	0.00
2044 On 02/02/2023	Bond Future	Buy	651	0.00
2044 On 03/11/2022	Bond Future	Buy	1,066	0.00
2044 On 03/11/2022	Bond Future	Sell	1,066	0.00
2044 On 02/02/2023	Bond Future	Sell	1,066	0.00
2044 On 02/02/2023	Bond Future	Buy	1,066	0.00
2044 On 03/11/2022	Bond Future	Buy	2,349	0.00
2044 On 03/11/2022	Bond Future	Sell	2,349	0.00
2044 On 02/02/2023	Bond Future	Sell	2,349	0.00
2044 On 02/02/2023	Bond Future	Buy	2,349	0.00
2044 On 03/11/2022	Bond Future	Sell	4,640	0.00
2044 On 03/11/2022	Bond Future	Buy	4,640	0.00
2044 On 02/02/2023	Bond Future	Buy	4,640	0.00
2044 On 02/02/2023	Bond Future	Sell	4,640	0.00

R2048 Bond Future

R248 On 03/11/2022	Bond Future	Buy	400	0.00
R248 On 03/11/2022	Bond Future	Sell	400	0.00
R248 On 03/11/2022	Bond Future	Buy	400	0.00
R248 On 03/11/2022	Bond Future	Sell	400	0.00
R248 On 02/02/2023	Bond Future	Buy	400	0.00
R248 On 02/02/2023	Bond Future	Sell	400	0.00
R248 On 02/02/2023	Bond Future	Sell	400	0.00
R248 On 02/02/2023	Bond Future	Buy	400	0.00

Grand Total for Daily Detailed Turnover: 88,262 0.00