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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/10/2022

TO DATE : 28/10/2022

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### New Inflation Linked Index

IGOV On 02/02/2023	Index Future		Buy	1	0.00
IGOV On 02/02/2023	Index Future		Sell	1	0.00

#### R186 Bond Future

R186 On 02/02/2023	Bond Future		Buy	5	0.00
R186 On 02/02/2023	Bond Future		Sell	5	0.00
R186 On 02/02/2023	Bond Future		Buy	200	0.00
R186 On 02/02/2023	Bond Future		Sell	200	0.00

#### R197 Bond Future

R197 On 03/11/2022	Bond Future		Buy	7	0.00
R197 On 03/11/2022	Bond Future		Sell	7	0.00
R197 On 03/11/2022	Bond Future		Buy	7	0.00

R197 On 03/11/2022	Bond Future	Sell	7	0.00
R197 On 02/02/2023	Bond Future	Buy	7	0.00
R197 On 02/02/2023	Bond Future	Sell	7	0.00
R197 On 02/02/2023	Bond Future	Sell	7	0.00
R197 On 02/02/2023	Bond Future	Buy	7	0.00

**R2030 Bond Future**

2030 On 02/02/2023	Bond Future	Sell	49	0.00
2030 On 02/02/2023	Bond Future	Buy	49	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	Buy	121	0.00
2030 On 02/02/2023	Bond Future	Sell	121	0.00

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Buy	15	0.00
2032 On 04/05/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Buy	15	0.00

**R2035 Bond Future**

R035 On 02/02/2023	Bond Future	Buy	7	0.00
R035 On 02/02/2023	Bond Future	Sell	7	0.00
R035 On 02/02/2023	Bond Future	Buy	9	0.00
R035 On 02/02/2023	Bond Future	Sell	9	0.00
R035 On 02/02/2023	Bond Future	Buy	10	0.00
R035 On 02/02/2023	Bond Future	Sell	10	0.00
R035 On 02/02/2023	Bond Future	Buy	12	0.00
R035 On 02/02/2023	Bond Future	Sell	12	0.00
R035 On 02/02/2023	Bond Future	Buy	33	0.00
R035 On 02/02/2023	Bond Future	Sell	33	0.00
R035 On 02/02/2023	Bond Future	Buy	43	0.00
R035 On 02/02/2023	Bond Future	Sell	43	0.00
R035 On 02/02/2023	Bond Future	Buy	54	0.00
R035 On 02/02/2023	Bond Future	Sell	54	0.00
R035 On 02/02/2023	Bond Future	Buy	71	0.00
R035 On 02/02/2023	Bond Future	Sell	71	0.00
R035 On 02/02/2023	Bond Future	Buy	80	0.00
R035 On 02/02/2023	Bond Future	Sell	80	0.00
R035 On 02/02/2023	Bond Future	Buy	103	0.00
R035 On 02/02/2023	Bond Future	Sell	103	0.00
R035 On 03/11/2022	Bond Future	Buy	400	0.00
R035 On 03/11/2022	Bond Future	Sell	400	0.00
R035 On 03/11/2022	Bond Future	Buy	400	0.00
R035 On 03/11/2022	Bond Future	Sell	400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023			Sell	400	0.00
R035 On 02/02/2023			Buy	400	0.00
R035 On 02/02/2023			Sell	400	0.00
R035 On 02/02/2023			Buy	400	0.00
R035 On 02/02/2023			Buy	837	0.00
R035 On 02/02/2023			Sell	837	0.00
R035 On 02/02/2023			Buy	1,087	0.00
R035 On 02/02/2023			Sell	1,087	0.00
R035 On 02/02/2023			Buy	1,729	0.00
R035 On 02/02/2023			Sell	1,729	0.00
R035 On 02/02/2023			Buy	2,244	0.00
R035 On 02/02/2023			Sell	2,244	0.00
R035 On 02/02/2023			Sell	2,750	0.00
R035 On 02/02/2023			Buy	2,750	0.00
R035 On 02/02/2023			Buy	3,569	0.00
R035 On 02/02/2023			Sell	3,569	0.00
<b>R2040 Bond Future</b>					
2040 On 02/02/2023			Buy	1	0.00
2040 On 02/02/2023			Sell	1	0.00
2040 On 02/02/2023			Sell	4	0.00
2040 On 02/02/2023			Buy	4	0.00
2040 On 02/02/2023			Buy	8	0.00
2040 On 02/02/2023			Sell	8	0.00
2040 On 02/02/2023			Sell	17	0.00
2040 On 02/02/2023			Buy	17	0.00
2040 On 02/02/2023			Buy	18	0.00
2040 On 02/02/2023			Sell	18	0.00
2040 On 02/02/2023			Buy	23	0.00
2040 On 02/02/2023			Sell	23	0.00
2040 On 02/02/2023			Buy	27	0.00
2040 On 02/02/2023			Sell	27	0.00
2040 On 02/02/2023			Buy	34	0.00
2040 On 02/02/2023			Sell	34	0.00
2040 On 02/02/2023			Sell	41	0.00
2040 On 02/02/2023			Buy	41	0.00
2040 On 02/02/2023			Buy	44	0.00
2040 On 02/02/2023			Sell	44	0.00
2040 On 02/02/2023			Buy	75	0.00
2040 On 02/02/2023			Sell	75	0.00

2040 On 02/02/2023	Bond Future	Buy	76	0.00
2040 On 02/02/2023	Bond Future	Sell	76	0.00
2040 On 02/02/2023	Bond Future	Sell	84	0.00
2040 On 02/02/2023	Bond Future	Buy	84	0.00
2040 On 02/02/2023	Bond Future	Buy	94	0.00
2040 On 02/02/2023	Bond Future	Sell	94	0.00
2040 On 02/02/2023	Bond Future	Buy	105	0.00
2040 On 02/02/2023	Bond Future	Sell	105	0.00
2040 On 02/02/2023	Bond Future	Buy	105	0.00
2040 On 02/02/2023	Bond Future	Sell	105	0.00
2040 On 03/11/2022	Bond Future	Buy	145	0.00
2040 On 03/11/2022	Bond Future	Sell	145	0.00
2040 On 02/02/2023	Bond Future	Buy	154	0.00
2040 On 02/02/2023	Bond Future	Sell	154	0.00
2040 On 02/02/2023	Bond Future	Buy	282	0.00
2040 On 02/02/2023	Bond Future	Sell	282	0.00
2040 On 03/11/2022	Bond Future	Buy	300	0.00
2040 On 03/11/2022	Bond Future	Sell	300	0.00
2040 On 03/11/2022	Bond Future	Buy	300	0.00
2040 On 03/11/2022	Bond Future	Sell	300	0.00
2040 On 04/05/2023	Bond Future	Sell	300	0.00
2040 On 04/05/2023	Bond Future	Buy	300	0.00
2040 On 04/05/2023	Bond Future	Buy	300	0.00
2040 On 04/05/2023	Bond Future	Buy	300	0.00
2040 On 04/05/2023	Bond Future	Sell	300	0.00
2040 On 02/02/2023	Bond Future	Buy	400	0.00
2040 On 02/02/2023	Bond Future	Sell	400	0.00
2040 On 02/02/2023	Bond Future	Sell	1,276	0.00
2040 On 02/02/2023	Bond Future	Buy	1,276	0.00

**R2044 Bond Future**

2044 On 03/11/2022	Bond Future	Buy	216	0.00
2044 On 03/11/2022	Bond Future	Sell	216	0.00
2044 On 02/02/2023	Bond Future	Sell	216	0.00
2044 On 02/02/2023	Bond Future	Buy	216	0.00
2044 On 03/11/2022	Bond Future	Buy	246	0.00
2044 On 03/11/2022	Bond Future	Sell	246	0.00
2044 On 02/02/2023	Bond Future	Sell	246	0.00
2044 On 02/02/2023	Bond Future	Buy	246	0.00
2044 On 03/11/2022	Bond Future	Buy	264	0.00
2044 On 03/11/2022	Bond Future	Sell	264	0.00
2044 On 02/02/2023	Bond Future	Sell	264	0.00
2044 On 02/02/2023	Bond Future	Buy	264	0.00
2044 On 03/11/2022	Bond Future	Buy	283	0.00
2044 On 03/11/2022	Bond Future	Sell	283	0.00
2044 On 02/02/2023	Bond Future	Sell	283	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 02/02/2023			Bond Future	Buy	283	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 02/02/2023			Bond Future	Sell	402	0.00
2044 On 02/02/2023			Bond Future	Buy	402	0.00
2044 On 03/11/2022			Bond Future	Buy	611	0.00
2044 On 03/11/2022			Bond Future	Sell	611	0.00
2044 On 02/02/2023			Bond Future	Sell	611	0.00
2044 On 02/02/2023			Bond Future	Buy	611	0.00
2044 On 03/11/2022			Bond Future	Buy	763	0.00
2044 On 03/11/2022			Bond Future	Sell	763	0.00
2044 On 02/02/2023			Bond Future	Sell	763	0.00
2044 On 02/02/2023			Bond Future	Buy	763	0.00
2044 On 03/11/2022			Bond Future	Buy	775	0.00
2044 On 03/11/2022			Bond Future	Sell	775	0.00
2044 On 02/02/2023			Bond Future	Sell	775	0.00
2044 On 02/02/2023			Bond Future	Buy	775	0.00
2044 On 03/11/2022			Bond Future	Buy	942	0.00
2044 On 03/11/2022			Bond Future	Sell	942	0.00
2044 On 02/02/2023			Bond Future	Sell	942	0.00
2044 On 02/02/2023			Bond Future	Buy	942	0.00
2044 On 03/11/2022			Bond Future	Buy	1,041	0.00
2044 On 03/11/2022			Bond Future	Sell	1,041	0.00
2044 On 02/02/2023			Bond Future	Sell	1,041	0.00
2044 On 02/02/2023			Bond Future	Buy	1,041	0.00
2044 On 03/11/2022			Bond Future	Buy	1,434	0.00
2044 On 03/11/2022			Bond Future	Sell	1,434	0.00
2044 On 02/02/2023			Bond Future	Buy	1,434	0.00
2044 On 02/02/2023			Bond Future	Sell	1,434	0.00
2044 On 03/11/2022			Bond Future	Buy	1,554	0.00
2044 On 03/11/2022			Bond Future	Sell	1,554	0.00
2044 On 02/02/2023			Bond Future	Sell	1,554	0.00
2044 On 02/02/2023			Bond Future	Buy	1,554	0.00
2044 On 03/11/2022			Bond Future	Buy	1,719	0.00
2044 On 03/11/2022			Bond Future	Sell	1,719	0.00
2044 On 02/02/2023			Bond Future	Sell	1,719	0.00
2044 On 02/02/2023			Bond Future	Buy	1,719	0.00
2044 On 03/11/2022			Bond Future	Buy	5,067	0.00
2044 On 03/11/2022			Bond Future	Sell	5,067	0.00
2044 On 02/02/2023			Bond Future	Sell	5,067	0.00
2044 On 02/02/2023			Bond Future	Buy	5,067	0.00

2044 On 03/11/2022	Bond Future	Sell	7,570	0.00
2044 On 03/11/2022	Bond Future	Buy	7,570	0.00
2044 On 03/11/2022	Bond Future	Sell	7,570	0.00
2044 On 03/11/2022	Bond Future	Buy	7,570	0.00
2044 On 02/02/2023	Bond Future	Buy	7,570	0.00
2044 On 02/02/2023	Bond Future	Sell	7,570	0.00
2044 On 02/02/2023	Bond Future	Buy	7,570	0.00
2044 On 02/02/2023	Bond Future	Sell	7,570	0.00
2044 On 03/11/2022	Bond Future	Buy	7,747	0.00
2044 On 03/11/2022	Bond Future	Sell	7,747	0.00
2044 On 03/11/2022	Bond Future	Buy	7,747	0.00
2044 On 03/11/2022	Bond Future	Sell	7,747	0.00
2044 On 02/02/2023	Bond Future	Sell	7,747	0.00
2044 On 02/02/2023	Bond Future	Buy	7,747	0.00
2044 On 02/02/2023	Bond Future	Sell	7,747	0.00
2044 On 02/02/2023	Bond Future	Buy	7,747	0.00

**R2048 Bond Future**

R248 On 02/02/2023	Bond Future	Sell	8	0.00
R248 On 02/02/2023	Bond Future	Buy	8	0.00
R248 On 02/02/2023	Bond Future	Sell	10	0.00
R248 On 02/02/2023	Bond Future	Buy	10	0.00
R248 On 02/02/2023	Bond Future	Sell	34	0.00
R248 On 02/02/2023	Bond Future	Buy	34	0.00
R248 On 02/02/2023	Bond Future	Sell	56	0.00
R248 On 02/02/2023	Bond Future	Buy	56	0.00
R248 On 02/02/2023	Bond Future	Sell	83	0.00
R248 On 02/02/2023	Bond Future	Buy	83	0.00
R248 On 02/02/2023	Bond Future	Sell	100	0.00
R248 On 02/02/2023	Bond Future	Buy	100	0.00
R248 On 02/02/2023	Bond Future	Sell	870	0.00
R248 On 02/02/2023	Bond Future	Buy	870	0.00
R248 On 02/02/2023	Bond Future	Sell	1,790	0.00
R248 On 02/02/2023	Bond Future	Buy	1,790	0.00
R248 On 02/02/2023	Bond Future	Buy	2,851	0.00
R248 On 02/02/2023	Bond Future	Sell	2,851	0.00

**R209 Bond Future**

R209 On 03/11/2022	Bond Future	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	Sell	1,000	0.00
R209 On 03/11/2022	Bond Future	Buy	1,000	0.00
R209 On 03/11/2022	Bond Future	Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	Sell	1,000	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>
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R209 On 04/05/2023 Bond Future			Buy	1,000	0.00
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<b>Grand Total for Daily Detailed Turnover:</b>				<b>120,710</b>	<b>0.00</b>
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