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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/11/2022

TO DATE : 15/11/2022

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

GOVI On 02/02/2023	GOVI		Buy	1	0.00
GOVI On 02/02/2023	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 02/02/2023	Bond Future		Sell	35	0.00
R186 On 02/02/2023	Bond Future		Buy	35	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Buy	250	0.00
R186 On 02/02/2023	Bond Future		Sell	250	0.00

R2030 Bond Future

2030 On 02/02/2023	Bond Future			Sell	7	0.00
2030 On 02/02/2023	Bond Future			Buy	7	0.00
2030 On 02/02/2023	Bond Future			Sell	18	0.00
2030 On 02/02/2023	Bond Future			Buy	18	0.00
2030 On 02/02/2023	Bond Future			Buy	49	0.00
2030 On 02/02/2023	Bond Future			Sell	49	0.00
2030 On 02/02/2023	Bond Future			Buy	67	0.00
2030 On 02/02/2023	Bond Future			Sell	67	0.00
2030 On 02/02/2023	Bond Future			Sell	67	0.00
2030 On 02/02/2023	Bond Future			Buy	67	0.00
2030 On 02/02/2023	Bond Future			Sell	67	0.00
2030 On 02/02/2023	Bond Future			Buy	67	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	10.30	Call	Buy	20	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Sell	20	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Sell	20	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Buy	20	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Sell	20	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Buy	20	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Buy	28	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Sell	28	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Sell	28	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Buy	28	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Sell	28	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Buy	28	0.00
2032 On 02/02/2023	Bond Future			Buy	39	0.00
2032 On 02/02/2023	Bond Future			Sell	39	0.00
2032 On 02/02/2023	Bond Future			Buy	74	0.00
2032 On 02/02/2023	Bond Future			Sell	74	0.00
2032 On 02/02/2023	Bond Future			Sell	83	0.00
2032 On 02/02/2023	Bond Future			Buy	83	0.00
2032 On 02/02/2023	Bond Future			Buy	83	0.00
2032 On 02/02/2023	Bond Future			Sell	83	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Buy	95	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Sell	95	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Sell	95	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Buy	95	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Sell	95	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Buy	95	0.00
2032 On 02/02/2023	Bond Future			Buy	99	0.00
2032 On 02/02/2023	Bond Future			Sell	99	0.00
2032 On 02/02/2023	Bond Future			Buy	108	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/02/2023			Sell	108	0.00
2032 On 02/02/2023			Buy	136	0.00
2032 On 02/02/2023			Sell	136	0.00
2032 On 02/02/2023	10.30	Call	Buy	157	0.00
2032 On 02/02/2023	10.30	Call	Sell	157	0.00
2032 On 02/02/2023	11.50	Put	Sell	157	0.00
2032 On 02/02/2023	11.50	Put	Buy	157	0.00
2032 On 02/02/2023	11.45	Put	Sell	157	0.00
2032 On 02/02/2023	11.45	Put	Buy	157	0.00
2032 On 02/02/2023			Buy	206	0.00
2032 On 02/02/2023			Sell	206	0.00
2032 On 02/02/2023	10.30	Call	Buy	230	0.00
2032 On 02/02/2023	10.30	Call	Sell	230	0.00
2032 On 02/02/2023	11.50	Put	Sell	230	0.00
2032 On 02/02/2023	11.50	Put	Buy	230	0.00
2032 On 02/02/2023	11.45	Put	Sell	230	0.00
2032 On 02/02/2023	11.45	Put	Buy	230	0.00
2032 On 02/02/2023			Buy	240	0.00
2032 On 02/02/2023			Sell	240	0.00
2032 On 02/02/2023			Buy	757	0.00
2032 On 02/02/2023			Sell	757	0.00
2032 On 02/02/2023			Buy	1,000	0.00
2032 On 02/02/2023			Sell	1,000	0.00
2032 On 02/02/2023			Sell	1,000	0.00
2032 On 02/02/2023			Buy	1,000	0.00
2032 On 02/02/2023			Buy	1,523	0.00
2032 On 02/02/2023			Sell	1,523	0.00
2032 On 02/02/2023	10.30	Call	Buy	2,403	0.00
2032 On 02/02/2023	10.30	Call	Sell	2,403	0.00
2032 On 02/02/2023	11.50	Put	Sell	2,403	0.00
2032 On 02/02/2023	11.50	Put	Buy	2,403	0.00
2032 On 02/02/2023	11.45	Put	Sell	2,403	0.00
2032 On 02/02/2023	11.45	Put	Buy	2,403	0.00
2032 On 02/02/2023	10.30	Call	Buy	5,067	0.00
2032 On 02/02/2023	10.30	Call	Sell	5,067	0.00
2032 On 02/02/2023	11.50	Put	Sell	5,067	0.00
2032 On 02/02/2023	11.50	Put	Buy	5,067	0.00
2032 On 02/02/2023	11.45	Put	Sell	5,067	0.00
2032 On 02/02/2023	11.45	Put	Buy	5,067	0.00
2032 On 02/02/2023			Buy	7,546	0.00
2032 On 02/02/2023			Sell	7,546	0.00

2032 On 02/02/2023	Bond Future	10.30	Call	Buy	8,000	0.00
2032 On 02/02/2023	Bond Future	10.30	Call	Sell	8,000	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Sell	8,000	0.00
2032 On 02/02/2023	Bond Future	11.50	Put	Buy	8,000	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Sell	8,000	0.00
2032 On 02/02/2023	Bond Future	11.45	Put	Buy	8,000	0.00
2032 On 02/02/2023	Bond Future			Buy	10,728	0.00
2032 On 02/02/2023	Bond Future			Sell	10,728	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future			Sell	8	0.00
R035 On 02/02/2023	Bond Future			Buy	8	0.00
R035 On 02/02/2023	Bond Future			Sell	10	0.00
R035 On 02/02/2023	Bond Future			Buy	10	0.00
R035 On 02/02/2023	Bond Future			Sell	12	0.00
R035 On 02/02/2023	Bond Future			Buy	12	0.00
R035 On 02/02/2023	Bond Future			Sell	18	0.00
R035 On 02/02/2023	Bond Future			Buy	18	0.00
R035 On 02/02/2023	Bond Future			Sell	38	0.00
R035 On 02/02/2023	Bond Future			Buy	38	0.00
R035 On 02/02/2023	Bond Future			Sell	96	0.00
R035 On 02/02/2023	Bond Future			Buy	96	0.00
R035 On 02/02/2023	Bond Future			Sell	115	0.00
R035 On 02/02/2023	Bond Future			Buy	115	0.00
R035 On 02/02/2023	Bond Future			Sell	218	0.00
R035 On 02/02/2023	Bond Future			Buy	218	0.00
R035 On 02/02/2023	Bond Future			Sell	252	0.00
R035 On 02/02/2023	Bond Future			Buy	252	0.00
R035 On 02/02/2023	Bond Future			Sell	300	0.00
R035 On 02/02/2023	Bond Future			Buy	300	0.00
R035 On 02/02/2023	Bond Future			Sell	344	0.00
R035 On 02/02/2023	Bond Future			Buy	344	0.00
R035 On 02/02/2023	Bond Future			Buy	366	0.00
R035 On 02/02/2023	Bond Future			Sell	366	0.00
R035 On 02/02/2023	Bond Future			Sell	474	0.00
R035 On 02/02/2023	Bond Future			Buy	474	0.00
R035 On 02/02/2023	Bond Future			Sell	1,000	0.00
R035 On 02/02/2023	Bond Future			Buy	1,000	0.00
R035 On 02/02/2023	Bond Future			Buy	1,000	0.00
R035 On 02/02/2023	Bond Future			Sell	1,000	0.00
R035 On 02/02/2023	Bond Future			Sell	1,119	0.00
R035 On 02/02/2023	Bond Future			Buy	1,119	0.00
R035 On 02/02/2023	Bond Future			Sell	2,001	0.00
R035 On 02/02/2023	Bond Future			Buy	2,001	0.00
R035 On 02/02/2023	Bond Future			Buy	4,639	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Sell	4,639	0.00
R2037 Bond Future					
2037 On 02/02/2023	Bond Future		Sell	24	0.00
2037 On 02/02/2023	Bond Future		Buy	24	0.00
2037 On 02/02/2023	Bond Future		Sell	43	0.00
2037 On 02/02/2023	Bond Future		Buy	43	0.00
2037 On 02/02/2023	Bond Future		Sell	46	0.00
2037 On 02/02/2023	Bond Future		Buy	46	0.00
2037 On 02/02/2023	Bond Future		Sell	49	0.00
2037 On 02/02/2023	Bond Future		Buy	49	0.00
2037 On 02/02/2023	Bond Future		Sell	55	0.00
2037 On 02/02/2023	Bond Future		Buy	55	0.00
2037 On 02/02/2023	Bond Future		Sell	132	0.00
2037 On 02/02/2023	Bond Future		Buy	132	0.00
2037 On 02/02/2023	Bond Future		Sell	185	0.00
2037 On 02/02/2023	Bond Future		Buy	185	0.00
2037 On 02/02/2023	Bond Future		Sell	959	0.00
2037 On 02/02/2023	Bond Future		Buy	959	0.00
2037 On 02/02/2023	Bond Future		Buy	1,000	0.00
2037 On 02/02/2023	Bond Future		Sell	1,000	0.00
2037 On 02/02/2023	Bond Future		Sell	1,000	0.00
2037 On 02/02/2023	Bond Future		Buy	1,000	0.00
2037 On 02/02/2023	Bond Future		Buy	1,493	0.00
2037 On 02/02/2023	Bond Future		Sell	1,493	0.00
2037 On 02/02/2023	Bond Future		Sell	1,493	0.00
2037 On 02/02/2023	Bond Future		Buy	1,493	0.00
R2040 Bond Future					
2040 On 02/02/2023	Bond Future		Sell	16	0.00
2040 On 02/02/2023	Bond Future		Buy	16	0.00
2040 On 02/02/2023	Bond Future		Sell	28	0.00
2040 On 02/02/2023	Bond Future		Buy	28	0.00
2040 On 02/02/2023	Bond Future		Sell	30	0.00
2040 On 02/02/2023	Bond Future		Buy	30	0.00
2040 On 02/02/2023	Bond Future		Sell	32	0.00
2040 On 02/02/2023	Bond Future		Buy	32	0.00
2040 On 02/02/2023	Bond Future		Sell	36	0.00
2040 On 02/02/2023	Bond Future		Buy	36	0.00
2040 On 02/02/2023	Bond Future		Sell	86	0.00

2040 On 02/02/2023	Bond Future	Buy	86	0.00
2040 On 02/02/2023	Bond Future	Sell	121	0.00
2040 On 02/02/2023	Bond Future	Buy	121	0.00
2040 On 02/02/2023	Bond Future	Sell	627	0.00
2040 On 02/02/2023	Bond Future	Buy	627	0.00
2040 On 02/02/2023	Bond Future	Buy	976	0.00
2040 On 02/02/2023	Bond Future	Sell	976	0.00
2040 On 02/02/2023	Bond Future	Sell	976	0.00
2040 On 02/02/2023	Bond Future	Buy	976	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Buy	41	0.00
2044 On 02/02/2023	Bond Future	Sell	41	0.00
2044 On 02/02/2023	Bond Future	Buy	73	0.00
2044 On 02/02/2023	Bond Future	Sell	73	0.00
2044 On 02/02/2023	Bond Future	Buy	78	0.00
2044 On 02/02/2023	Bond Future	Sell	78	0.00
2044 On 02/02/2023	Bond Future	Buy	83	0.00
2044 On 02/02/2023	Bond Future	Sell	83	0.00
2044 On 02/02/2023	Bond Future	Buy	93	0.00
2044 On 02/02/2023	Bond Future	Sell	93	0.00
2044 On 02/02/2023	Bond Future	Buy	224	0.00
2044 On 02/02/2023	Bond Future	Sell	224	0.00
2044 On 02/02/2023	Bond Future	Buy	314	0.00
2044 On 02/02/2023	Bond Future	Sell	314	0.00
2044 On 02/02/2023	Bond Future	Buy	1,630	0.00
2044 On 02/02/2023	Bond Future	Sell	1,630	0.00
2044 On 02/02/2023	Bond Future	Sell	2,536	0.00
2044 On 02/02/2023	Bond Future	Buy	2,536	0.00
2044 On 02/02/2023	Bond Future	Buy	2,536	0.00
2044 On 02/02/2023	Bond Future	Sell	2,536	0.00

R2048 Bond Future

R248 On 02/02/2023	Bond Future	Sell	3,000	0.00
R248 On 02/02/2023	Bond Future	Buy	3,000	0.00
R248 On 02/02/2023	Bond Future	Buy	3,000	0.00
R248 On 02/02/2023	Bond Future	Sell	3,000	0.00

R209 Bond Future

R209 On 02/02/2023	Bond Future	Buy	5	0.00
R209 On 02/02/2023	Bond Future	Sell	5	0.00
R209 On 02/02/2023	Bond Future	Buy	13	0.00
R209 On 02/02/2023	Bond Future	Sell	13	0.00
R209 On 02/02/2023	Bond Future	Buy	19	0.00
R209 On 02/02/2023	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/02/2023	Bond Future		Buy	83	0.00
R209 On 02/02/2023	Bond Future		Sell	83	0.00
R209 On 02/02/2023	Bond Future		Buy	120	0.00
R209 On 02/02/2023	Bond Future		Sell	120	0.00
R213 Bond Future					
R213 On 02/02/2023	Bond Future		Sell	21	0.00
R213 On 02/02/2023	Bond Future		Buy	21	0.00
R213 On 02/02/2023	Bond Future		Sell	30	0.00
R213 On 02/02/2023	Bond Future		Buy	30	0.00
R213 On 02/02/2023	Bond Future		Sell	83	0.00
R213 On 02/02/2023	Bond Future		Buy	83	0.00
R213 On 02/02/2023	Bond Future		Sell	250	0.00
R213 On 02/02/2023	Bond Future		Buy	250	0.00
R213 On 02/02/2023	Bond Future		Sell	2,500	0.00
R213 On 02/02/2023	Bond Future		Buy	2,500	0.00
R213 On 02/02/2023	Bond Future		Sell	2,680	0.00
R213 On 02/02/2023	Bond Future		Buy	2,680	0.00
R213 On 02/02/2023	Bond Future		Sell	5,564	0.00
R213 On 02/02/2023	Bond Future		Buy	5,564	0.00
R214 Bond Future					
R214 On 02/02/2023	Bond Future		Buy	11	0.00
R214 On 02/02/2023	Bond Future		Sell	11	0.00
R214 On 02/02/2023	Bond Future		Buy	16	0.00
R214 On 02/02/2023	Bond Future		Sell	16	0.00
R214 On 02/02/2023	Bond Future		Buy	129	0.00
R214 On 02/02/2023	Bond Future		Sell	129	0.00
R214 On 02/02/2023	Bond Future		Buy	153	0.00
R214 On 02/02/2023	Bond Future		Sell	153	0.00
R214 On 02/02/2023	Bond Future		Buy	292	0.00
R214 On 02/02/2023	Bond Future		Sell	292	0.00
R214 On 02/02/2023	Bond Future		Buy	339	0.00
R214 On 02/02/2023	Bond Future		Sell	339	0.00
R214 On 02/02/2023	Bond Future		Buy	460	0.00
R214 On 02/02/2023	Bond Future		Sell	460	0.00
R214 On 02/02/2023	Bond Future		Buy	636	0.00
R214 On 02/02/2023	Bond Future		Sell	636	0.00
R214 On 02/02/2023	Bond Future		Buy	1,497	0.00
R214 On 02/02/2023	Bond Future		Sell	1,497	0.00

R214 On 02/02/2023	Bond Future	Buy	2,677	0.00
R214 On 02/02/2023	Bond Future	Sell	2,677	0.00
R214 On 02/02/2023	Bond Future	Buy	6,210	0.00
R214 On 02/02/2023	Bond Future	Sell	6,210	0.00

Grand Total for Daily Detailed Turnover: **131,496** **0.00**