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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 05/12/2022

TO DATE : 05/12/2022

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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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**Govi Total Return Index**

GOVI On 02/02/2023	GOVI		Sell	1	0.00
GOVI On 02/02/2023	GOVI		Buy	1	0.00
GOVI On 02/02/2023	GOVI		Buy	1	0.00
GOVI On 02/02/2023	GOVI		Sell	1	0.00
GOVI On 02/02/2023	GOVI		Sell	1	0.00
GOVI On 02/02/2023	GOVI		Buy	1	0.00
GOVI On 02/02/2023	GOVI		Buy	3	0.00
GOVI On 02/02/2023	GOVI		Sell	3	0.00

**New Inflation Linked Index**

IGOV On 02/02/2023	Index Future		Buy	9	0.00
IGOV On 02/02/2023	Index Future		Sell	9	0.00

**R186 Bond Future**

R186 On 02/02/2023	Bond Future	Buy	27	0.00
R186 On 02/02/2023	Bond Future	Sell	27	0.00
R186 On 02/02/2023	Bond Future	Sell	27	0.00
R186 On 02/02/2023	Bond Future	Buy	27	0.00

**R2030 Bond Future**

2030 On 02/02/2023	Bond Future	Sell	8	0.00
2030 On 02/02/2023	Bond Future	Buy	8	0.00
2030 On 02/02/2023	Bond Future	Sell	10	0.00
2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	23	0.00
2030 On 02/02/2023	Bond Future	Buy	23	0.00
2030 On 02/02/2023	Bond Future	Sell	23	0.00
2030 On 02/02/2023	Bond Future	Buy	23	0.00
2030 On 02/02/2023	Bond Future	Sell	30	0.00
2030 On 02/02/2023	Bond Future	Buy	30	0.00
2030 On 02/02/2023	Bond Future	Sell	46	0.00
2030 On 02/02/2023	Bond Future	Buy	46	0.00
2030 On 02/02/2023	Bond Future	Sell	100	0.00
2030 On 02/02/2023	Bond Future	Buy	100	0.00
2030 On 02/02/2023	Bond Future	Sell	102	0.00
2030 On 02/02/2023	Bond Future	Buy	102	0.00
2030 On 02/02/2023	Bond Future	Sell	194	0.00
2030 On 02/02/2023	Bond Future	Buy	194	0.00

**R2032 Bond Future**

2032 On 02/02/2023	Bond Future	Buy	7	0.00
2032 On 02/02/2023	Bond Future	Sell	7	0.00
2032 On 02/02/2023	Bond Future	Sell	7	0.00
2032 On 02/02/2023	Bond Future	Buy	7	0.00
2032 On 02/02/2023	Bond Future	Buy	7	0.00
2032 On 02/02/2023	Bond Future	Sell	7	0.00
2032 On 02/02/2023	Bond Future	Sell	17	0.00
2032 On 02/02/2023	Bond Future	Buy	17	0.00
2032 On 02/02/2023	Bond Future	Sell	36	0.00
2032 On 02/02/2023	Bond Future	Buy	36	0.00
2032 On 04/05/2023	Bond Future	Buy	529	0.00
2032 On 04/05/2023	Bond Future	Sell	529	0.00
2032 On 04/05/2023	Bond Future	Sell	529	0.00
2032 On 04/05/2023	Bond Future	Buy	529	0.00

**R2035 Bond Future**

R035 On 02/02/2023	Bond Future	Buy	5	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Sell	5	0.00
R035 On 02/02/2023	Bond Future		Buy	28	0.00
R035 On 02/02/2023	Bond Future		Sell	28	0.00
R035 On 02/02/2023	Bond Future		Buy	73	0.00
R035 On 02/02/2023	Bond Future		Sell	73	0.00
R035 On 02/02/2023	Bond Future		Buy	101	0.00
R035 On 02/02/2023	Bond Future		Sell	101	0.00
R035 On 02/02/2023	Bond Future		Sell	101	0.00
R035 On 02/02/2023	Bond Future		Buy	101	0.00
R035 On 04/05/2023	Bond Future		Sell	789	0.00
R035 On 04/05/2023	Bond Future		Buy	789	0.00
R035 On 04/05/2023	Bond Future		Sell	789	0.00
R035 On 04/05/2023	Bond Future		Buy	789	0.00
<b>R2037 Bond Future</b>					
2037 On 02/02/2023	Bond Future		Buy	209	0.00
2037 On 02/02/2023	Bond Future		Sell	209	0.00
2037 On 02/02/2023	Bond Future		Sell	209	0.00
2037 On 02/02/2023	Bond Future		Buy	209	0.00
<b>R2040 Bond Future</b>					
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	79	0.00
2040 On 02/02/2023	Bond Future		Buy	79	0.00
2040 On 02/02/2023	Bond Future		Buy	109	0.00
2040 On 02/02/2023	Bond Future		Sell	109	0.00
2040 On 02/02/2023	Bond Future		Buy	109	0.00
2040 On 02/02/2023	Bond Future		Sell	109	0.00
2040 On 02/02/2023	Bond Future		Sell	210	0.00
2040 On 02/02/2023	Bond Future		Buy	210	0.00
2040 On 02/02/2023	Bond Future		Sell	210	0.00
2040 On 02/02/2023	Bond Future		Buy	210	0.00
<b>R2044 Bond Future</b>					
2044 On 02/02/2023	Bond Future		Buy	31	0.00
2044 On 02/02/2023	Bond Future		Sell	31	0.00
2044 On 02/02/2023	Bond Future		Buy	75	0.00
2044 On 02/02/2023	Bond Future		Sell	75	0.00
2044 On 02/02/2023	Bond Future		Buy	98	0.00

2044 On 02/02/2023	Bond Future		Sell	98	0.00
2044 On 02/02/2023	Bond Future		Sell	98	0.00
2044 On 02/02/2023	Bond Future		Buy	98	0.00
2044 On 02/02/2023	Bond Future		Sell	106	0.00
2044 On 02/02/2023	Bond Future		Buy	106	0.00

**R209 Bond Future**

R209 On 02/02/2023	Bond Future		Sell	189	0.00
R209 On 02/02/2023	Bond Future		Buy	189	0.00
R209 On 02/02/2023	Bond Future		Buy	189	0.00
R209 On 02/02/2023	Bond Future		Sell	189	0.00

**R213 Bond Future**

R213 On 02/02/2023	Bond Future		Sell	15	0.00
R213 On 02/02/2023	Bond Future		Buy	15	0.00
R213 On 02/02/2023	Bond Future		Sell	34	0.00
R213 On 02/02/2023	Bond Future		Buy	34	0.00
R213 On 02/02/2023	Bond Future		Sell	100	0.00
R213 On 02/02/2023	Bond Future		Buy	100	0.00
R213 On 02/02/2023	Bond Future		Sell	900	0.00
R213 On 02/02/2023	Bond Future		Buy	900	0.00
R213 On 02/02/2023	Bond Future		Sell	1,090	0.00
R213 On 02/02/2023	Bond Future		Buy	1,090	0.00
R213 On 02/02/2023	Bond Future		Sell	2,139	0.00
R213 On 02/02/2023	Bond Future		Buy	2,139	0.00

**R214 Bond Future**

R214 On 02/02/2023	Bond Future		Sell	93	0.00
R214 On 02/02/2023	Bond Future		Buy	93	0.00
R214 On 02/02/2023	Bond Future		Sell	93	0.00
R214 On 02/02/2023	Bond Future		Buy	93	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00
R214 On 02/02/2023	Bond Future	11.60	Call	2,300	0.00

**Grand Total for Daily Detailed Turnover: 16,938 0.00**