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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/11/2022

TO DATE : 30/11/2022

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 02/02/2023			Buy	14	0.00
2033 On 02/02/2023			Sell	14	0.00
2033 On 02/02/2023			Sell	14	0.00
2033 On 02/02/2023			Buy	14	0.00
I2038 Bond Future					
2038 On 02/02/2023			Buy	13	0.00
2038 On 02/02/2023			Sell	13	0.00
2038 On 02/02/2023			Sell	13	0.00
2038 On 02/02/2023			Buy	13	0.00
I2046 Bond Future					
2046 On 02/02/2023			Buy	9	0.00

2046 On 02/02/2023	Bond Future	Sell	9	0.00
2046 On 02/02/2023	Bond Future	Sell	9	0.00
2046 On 02/02/2023	Bond Future	Buy	9	0.00
I2050 Bond Future				
2050 On 02/02/2023	Bond Future	Buy	6	0.00
2050 On 02/02/2023	Bond Future	Sell	6	0.00
2050 On 02/02/2023	Bond Future	Sell	6	0.00
2050 On 02/02/2023	Bond Future	Buy	6	0.00
R186 Bond Future				
R186 On 02/02/2023	Bond Future	Sell	9	0.00
R186 On 02/02/2023	Bond Future	Buy	9	0.00
R186 On 02/02/2023	Bond Future	Buy	10	0.00
R186 On 02/02/2023	Bond Future	Sell	10	0.00
R186 On 02/02/2023	Bond Future	Sell	12	0.00
R186 On 02/02/2023	Bond Future	Buy	12	0.00
R186 On 02/02/2023	Bond Future	Sell	14	0.00
R186 On 02/02/2023	Bond Future	Buy	14	0.00
R186 On 02/02/2023	Bond Future	Sell	16	0.00
R186 On 02/02/2023	Bond Future	Buy	16	0.00
R186 On 02/02/2023	Bond Future	Sell	17	0.00
R186 On 02/02/2023	Bond Future	Buy	17	0.00
R186 On 02/02/2023	Bond Future	Sell	24	0.00
R186 On 02/02/2023	Bond Future	Buy	24	0.00
R186 On 02/02/2023	Bond Future	Sell	61	0.00
R186 On 02/02/2023	Bond Future	Buy	61	0.00
R186 On 02/02/2023	Bond Future	Buy	215	0.00
R186 On 02/02/2023	Bond Future	Sell	215	0.00
R202 Bond Future				
R202 On 02/02/2023	Bond Future	Sell	54	0.00
R202 On 02/02/2023	Bond Future	Buy	54	0.00
R202 On 02/02/2023	Bond Future	Buy	54	0.00
R202 On 02/02/2023	Bond Future	Sell	54	0.00
R2030 Bond Future				
2030 On 02/02/2023	Bond Future	Buy	10	0.00
2030 On 02/02/2023	Bond Future	Sell	10	0.00
2030 On 02/02/2023	Bond Future	Sell	45	0.00
2030 On 02/02/2023	Bond Future	Buy	45	0.00
2030 On 02/02/2023	Bond Future	Buy	45	0.00
2030 On 02/02/2023	Bond Future	Sell	45	0.00
2030 On 02/02/2023	Bond Future	Sell	94	0.00
2030 On 02/02/2023	Bond Future	Buy	94	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/02/2023	Bond Future		Buy	94	0.00
2030 On 02/02/2023	Bond Future		Sell	94	0.00
R2032 Bond Future					
2032 On 02/02/2023	Bond Future		Buy	247	0.00
2032 On 02/02/2023	Bond Future		Sell	247	0.00
2032 On 04/05/2023	Bond Future		Buy	470	0.00
2032 On 04/05/2023	Bond Future		Sell	470	0.00
2032 On 04/05/2023	Bond Future		Buy	470	0.00
2032 On 04/05/2023	Bond Future		Sell	470	0.00
R2035 Bond Future					
R035 On 02/02/2023	Bond Future		Buy	8	0.00
R035 On 02/02/2023	Bond Future		Sell	8	0.00
R035 On 04/05/2023	Bond Future		Sell	8	0.00
R035 On 04/05/2023	Bond Future		Buy	8	0.00
R035 On 02/02/2023	Bond Future		Sell	11	0.00
R035 On 02/02/2023	Bond Future		Buy	11	0.00
R035 On 02/02/2023	Bond Future		Buy	11	0.00
R035 On 02/02/2023	Bond Future		Sell	11	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 04/05/2023	Bond Future		Sell	12	0.00
R035 On 04/05/2023	Bond Future		Buy	12	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 04/05/2023	Bond Future		Sell	43	0.00
R035 On 04/05/2023	Bond Future		Buy	43	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 04/05/2023	Bond Future		Sell	71	0.00
R035 On 04/05/2023	Bond Future		Buy	71	0.00
R035 On 02/02/2023	Bond Future		Buy	96	0.00
R035 On 02/02/2023	Bond Future		Sell	96	0.00
R035 On 04/05/2023	Bond Future		Sell	96	0.00
R035 On 04/05/2023	Bond Future		Buy	96	0.00
R035 On 02/02/2023	Bond Future		Buy	118	0.00
R035 On 02/02/2023	Bond Future		Sell	118	0.00
R035 On 04/05/2023	Bond Future		Sell	118	0.00
R035 On 04/05/2023	Bond Future		Buy	118	0.00

R035 On 02/02/2023	Bond Future	Buy	216	0.00
R035 On 02/02/2023	Bond Future	Sell	216	0.00
R035 On 04/05/2023	Bond Future	Sell	216	0.00
R035 On 04/05/2023	Bond Future	Buy	216	0.00
R035 On 02/02/2023	Bond Future	Buy	229	0.00
R035 On 02/02/2023	Bond Future	Sell	229	0.00
R035 On 04/05/2023	Bond Future	Sell	229	0.00
R035 On 04/05/2023	Bond Future	Buy	229	0.00
R035 On 02/02/2023	Bond Future	Buy	261	0.00
R035 On 02/02/2023	Bond Future	Sell	261	0.00
R035 On 04/05/2023	Bond Future	Sell	261	0.00
R035 On 04/05/2023	Bond Future	Buy	261	0.00
R035 On 02/02/2023	Bond Future	Buy	453	0.00
R035 On 02/02/2023	Bond Future	Sell	453	0.00
R035 On 04/05/2023	Bond Future	Sell	453	0.00
R035 On 04/05/2023	Bond Future	Buy	453	0.00
R035 On 04/05/2023	Bond Future	Sell	465	0.00
R035 On 04/05/2023	Bond Future	Buy	465	0.00
R035 On 04/05/2023	Bond Future	Buy	465	0.00
R035 On 04/05/2023	Bond Future	Sell	465	0.00
R035 On 02/02/2023	Bond Future	Buy	747	0.00
R035 On 02/02/2023	Bond Future	Sell	747	0.00
R035 On 04/05/2023	Bond Future	Sell	747	0.00
R035 On 04/05/2023	Bond Future	Buy	747	0.00
R035 On 02/02/2023	Bond Future	Buy	857	0.00
R035 On 02/02/2023	Bond Future	Sell	857	0.00
R035 On 04/05/2023	Bond Future	Sell	857	0.00
R035 On 04/05/2023	Bond Future	Buy	857	0.00
R035 On 02/02/2023	Bond Future	Buy	1,293	0.00
R035 On 02/02/2023	Bond Future	Sell	1,293	0.00
R035 On 04/05/2023	Bond Future	Sell	1,293	0.00
R035 On 04/05/2023	Bond Future	Buy	1,293	0.00
R035 On 02/02/2023	Bond Future	Buy	2,046	0.00
R035 On 02/02/2023	Bond Future	Sell	2,046	0.00
R035 On 04/05/2023	Bond Future	Sell	2,046	0.00
R035 On 04/05/2023	Bond Future	Buy	2,046	0.00
R035 On 02/02/2023	Bond Future	Buy	2,551	0.00
R035 On 02/02/2023	Bond Future	Sell	2,551	0.00
R035 On 04/05/2023	Bond Future	Sell	2,551	0.00
R035 On 04/05/2023	Bond Future	Buy	2,551	0.00
R035 On 02/02/2023	Bond Future	Buy	2,586	0.00
R035 On 02/02/2023	Bond Future	Sell	2,586	0.00
R035 On 04/05/2023	Bond Future	Sell	2,586	0.00
R035 On 04/05/2023	Bond Future	Buy	2,586	0.00
R035 On 02/02/2023	Bond Future	Buy	2,737	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/02/2023	Bond Future		Sell	2,737	0.00
R035 On 04/05/2023	Bond Future		Sell	2,737	0.00
R035 On 04/05/2023	Bond Future		Buy	2,737	0.00
R035 On 02/02/2023	Bond Future		Buy	3,250	0.00
R035 On 02/02/2023	Bond Future		Sell	3,250	0.00
R035 On 04/05/2023	Bond Future		Sell	3,250	0.00
R035 On 04/05/2023	Bond Future		Buy	3,250	0.00
R035 On 02/02/2023	Bond Future		Buy	3,498	0.00
R035 On 02/02/2023	Bond Future		Sell	3,498	0.00
R035 On 04/05/2023	Bond Future		Sell	3,498	0.00
R035 On 04/05/2023	Bond Future		Buy	3,498	0.00
R035 On 02/02/2023	Bond Future		Buy	3,533	0.00
R035 On 02/02/2023	Bond Future		Sell	3,533	0.00
R035 On 04/05/2023	Bond Future		Sell	3,533	0.00
R035 On 04/05/2023	Bond Future		Buy	3,533	0.00
R035 On 02/02/2023	Bond Future		Buy	4,546	0.00
R035 On 02/02/2023	Bond Future		Sell	4,546	0.00
R035 On 04/05/2023	Bond Future		Sell	4,546	0.00
R035 On 04/05/2023	Bond Future		Buy	4,546	0.00
R035 On 02/02/2023	Bond Future		Buy	6,218	0.00
R035 On 02/02/2023	Bond Future		Sell	6,218	0.00
R035 On 04/05/2023	Bond Future		Sell	6,218	0.00
R035 On 04/05/2023	Bond Future		Buy	6,218	0.00
R035 On 02/02/2023	Bond Future		Buy	7,750	0.00
R035 On 02/02/2023	Bond Future		Sell	7,750	0.00
R035 On 04/05/2023	Bond Future		Sell	7,750	0.00
R035 On 04/05/2023	Bond Future		Buy	7,750	0.00
R035 On 02/02/2023	Bond Future		Buy	13,866	0.00
R035 On 02/02/2023	Bond Future		Sell	13,866	0.00
R035 On 04/05/2023	Bond Future		Sell	13,866	0.00
R035 On 04/05/2023	Bond Future		Buy	13,866	0.00
R035 On 02/02/2023	Bond Future		Buy	17,000	0.00
R035 On 02/02/2023	Bond Future		Sell	17,000	0.00
R035 On 04/05/2023	Bond Future		Sell	17,000	0.00
R035 On 04/05/2023	Bond Future		Buy	17,000	0.00
R035 On 02/02/2023	Bond Future		Buy	29,540	0.00
R035 On 02/02/2023	Bond Future		Sell	29,540	0.00
R035 On 04/05/2023	Bond Future		Sell	29,540	0.00
R035 On 04/05/2023	Bond Future		Buy	29,540	0.00
R035 On 02/02/2023	Bond Future		Buy	103,525	0.00
R035 On 02/02/2023	Bond Future		Sell	103,525	0.00

R035 On 04/05/2023	Bond Future	Buy	103,525	0.00
R035 On 04/05/2023	Bond Future	Sell	103,525	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	256	0.00
2037 On 02/02/2023	Bond Future	Sell	256	0.00
2037 On 02/02/2023	Bond Future	Buy	256	0.00
2037 On 02/02/2023	Bond Future	Sell	256	0.00

R2040 Bond Future

2040 On 02/02/2023	Bond Future	Buy	223	0.00
2040 On 02/02/2023	Bond Future	Sell	223	0.00
2040 On 02/02/2023	Bond Future	Buy	223	0.00
2040 On 02/02/2023	Bond Future	Sell	223	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future	Sell	72	0.00
2044 On 02/02/2023	Bond Future	Buy	72	0.00
2044 On 02/02/2023	Bond Future	Buy	72	0.00
2044 On 02/02/2023	Bond Future	Sell	72	0.00

R214 Bond Future

R214 On 02/02/2023	Bond Future	Buy	60	0.00
R214 On 02/02/2023	Bond Future	Sell	60	0.00
R214 On 02/02/2023	Bond Future	Buy	60	0.00
R214 On 02/02/2023	Bond Future	Sell	60	0.00

Grand Total for Daily Detailed Turnover: 418,319 0.00