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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/05/2023

TO DATE : 02/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/05/2023	Index Future		Sell	15	0.00
ALBI On 04/05/2023	Index Future		Buy	15	0.00
ALBI On 03/08/2023	Index Future		Sell	15	0.00
ALBI On 03/08/2023	Index Future		Buy	15	0.00
Govi Total Return Index					
GOVI On 03/08/2023	GOVI		Buy	1	0.00
GOVI On 03/08/2023	GOVI		Sell	1	0.00
GOVI On 03/08/2023	GOVI		Buy	1	0.00
GOVI On 03/08/2023	GOVI		Sell	1	0.00
I2038 Bond Future					
2038 On 04/05/2023	Bond Future		Buy	73	0.00

2038 On 04/05/2023	Bond Future	Sell	73	0.00
2038 On 04/05/2023	Bond Future	Sell	73	0.00
2038 On 04/05/2023	Bond Future	Buy	73	0.00
2038 On 03/08/2023	Bond Future	Buy	73	0.00
2038 On 03/08/2023	Bond Future	Sell	73	0.00
2038 On 03/08/2023	Bond Future	Sell	73	0.00
2038 On 03/08/2023	Bond Future	Buy	73	0.00
2038 On 03/08/2023	Bond Future	Buy	175	0.00
2038 On 03/08/2023	Bond Future	Sell	175	0.00
2038 On 03/08/2023	Bond Future	Buy	175	0.00
2038 On 03/08/2023	Bond Future	Sell	175	0.00

I2046 Bond Future

2046 On 03/08/2023	Bond Future	Sell	123	0.00
2046 On 03/08/2023	Bond Future	Buy	123	0.00
2046 On 03/08/2023	Bond Future	Buy	123	0.00
2046 On 03/08/2023	Bond Future	Sell	123	0.00

I2050 Bond Future

2050 On 03/08/2023	Bond Future	Sell	49	0.00
2050 On 03/08/2023	Bond Future	Buy	49	0.00
2050 On 04/05/2023	Bond Future	Buy	50	0.00
2050 On 04/05/2023	Bond Future	Sell	50	0.00
2050 On 04/05/2023	Bond Future	Buy	50	0.00
2050 On 04/05/2023	Bond Future	Sell	50	0.00
2050 On 03/08/2023	Bond Future	Sell	50	0.00
2050 On 03/08/2023	Bond Future	Buy	50	0.00
2050 On 03/08/2023	Bond Future	Sell	50	0.00
2050 On 03/08/2023	Bond Future	Buy	50	0.00
2050 On 03/08/2023	Bond Future	Buy	74	0.00
2050 On 03/08/2023	Bond Future	Sell	74	0.00
2050 On 04/05/2023	Bond Future	Sell	100	0.00
2050 On 04/05/2023	Bond Future	Buy	100	0.00
2050 On 03/08/2023	Bond Future	Buy	100	0.00
2050 On 03/08/2023	Bond Future	Sell	100	0.00
2050 On 03/08/2023	Bond Future	Buy	123	0.00
2050 On 03/08/2023	Bond Future	Sell	123	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future	Sell	12	0.00
R186 On 02/11/2023	Bond Future	Buy	12	0.00
R186 On 04/05/2023	Bond Future	Sell	525	0.00
R186 On 04/05/2023	Bond Future	Buy	525	0.00
R186 On 03/08/2023	Bond Future	Buy	525	0.00
R186 On 03/08/2023	Bond Future	Sell	525	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R197 Bond Future						
R197 On 04/05/2023	Bond Future			Buy	12	0.00
R197 On 04/05/2023	Bond Future			Sell	12	0.00
R197 On 04/05/2023	Bond Future			Sell	12	0.00
R197 On 04/05/2023	Bond Future			Buy	12	0.00
R197 On 03/08/2023	Bond Future			Buy	12	0.00
R197 On 03/08/2023	Bond Future			Sell	12	0.00
R197 On 03/08/2023	Bond Future			Sell	12	0.00
R197 On 03/08/2023	Bond Future			Buy	12	0.00
R2030 Bond Future						
2030 On 04/05/2023	Bond Future	10.42	Call	Buy	49	0.00
2030 On 04/05/2023	Bond Future	10.42	Call	Sell	49	0.00
2030 On 04/05/2023	Bond Future	10.42	Call	Buy	358	0.00
2030 On 04/05/2023	Bond Future	10.42	Call	Sell	358	0.00
2030 On 04/05/2023	Bond Future	10.42	Call	Sell	479	0.00
2030 On 04/05/2023	Bond Future	10.42	Call	Buy	479	0.00
2030 On 04/05/2023	Bond Future			Sell	625	0.00
2030 On 04/05/2023	Bond Future			Buy	625	0.00
2030 On 03/08/2023	Bond Future			Sell	625	0.00
2030 On 03/08/2023	Bond Future			Buy	625	0.00
R2032 Bond Future						
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	2	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	2	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	2	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	2	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	2	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	2	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	2	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	2	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	3	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	3	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	3	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	3	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	5	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	5	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	5	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	5	0.00

2032 On 04/05/2023	Bond Future	11.37	Call	Buy	7	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	7	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	7	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	7	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	15	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	15	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	15	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	15	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	28	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	28	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	28	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	28	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	30	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	30	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	30	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	30	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	42	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	42	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	42	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	42	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	58	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	58	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	58	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	58	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	62	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	62	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	62	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	62	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	146	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	146	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	146	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	146	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Buy	400	0.00
2032 On 04/05/2023	Bond Future	11.37	Call	Sell	400	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Sell	400	0.00
2032 On 04/05/2023	Bond Future	10.62	Call	Buy	400	0.00
2032 On 04/05/2023	Bond Future			Sell	594	0.00
2032 On 04/05/2023	Bond Future			Buy	594	0.00
2032 On 03/08/2023	Bond Future			Sell	594	0.00
2032 On 03/08/2023	Bond Future			Buy	594	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	11.17	Call	Buy	2	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	2	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	2	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	4	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	4	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	6	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	6	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	11	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	11	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	22	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	22	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	23	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	23	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	23	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	23	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	32	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	32	0.00
R035 On 04/05/2023	Bond Future			Sell	40	0.00
R035 On 04/05/2023	Bond Future			Buy	40	0.00
R035 On 04/05/2023	Bond Future			Buy	40	0.00
R035 On 04/05/2023	Bond Future			Sell	40	0.00
R035 On 03/08/2023	Bond Future			Sell	40	0.00
R035 On 03/08/2023	Bond Future			Buy	40	0.00
R035 On 03/08/2023	Bond Future			Sell	40	0.00
R035 On 03/08/2023	Bond Future			Buy	40	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	63	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	63	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	115	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	115	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	156	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	156	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Sell	491	0.00
R035 On 04/05/2023	Bond Future	11.17	Call	Buy	491	0.00
R035 On 04/05/2023	Bond Future			Buy	591	0.00
R035 On 04/05/2023	Bond Future			Sell	591	0.00
R035 On 03/08/2023	Bond Future			Sell	591	0.00
R035 On 03/08/2023	Bond Future			Buy	591	0.00
R2037 Bond Future						
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	2	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	2	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	2	0.00

2037 On 04/05/2023	Bond Future	11.78	Call	Buy	2	0.00
2037 On 04/05/2023	Bond Future			Buy	3	0.00
2037 On 04/05/2023	Bond Future			Sell	3	0.00
2037 On 03/08/2023	Bond Future			Sell	3	0.00
2037 On 03/08/2023	Bond Future			Buy	3	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	3	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	3	0.00
2037 On 04/05/2023	Bond Future			Buy	5	0.00
2037 On 04/05/2023	Bond Future			Sell	5	0.00
2037 On 03/08/2023	Bond Future			Sell	5	0.00
2037 On 03/08/2023	Bond Future			Buy	5	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	5	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	5	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	7	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	7	0.00
2037 On 04/05/2023	Bond Future			Sell	8	0.00
2037 On 04/05/2023	Bond Future			Buy	8	0.00
2037 On 03/08/2023	Bond Future			Buy	8	0.00
2037 On 03/08/2023	Bond Future			Sell	8	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	15	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	15	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	28	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	28	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	30	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	30	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	42	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	42	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	58	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	58	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	62	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	62	0.00
2037 On 03/08/2023	Bond Future			Sell	100	0.00
2037 On 03/08/2023	Bond Future			Buy	100	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	146	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	146	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Buy	400	0.00
2037 On 04/05/2023	Bond Future	11.78	Call	Sell	400	0.00
2037 On 04/05/2023	Bond Future			Sell	746	0.00
2037 On 04/05/2023	Bond Future			Buy	746	0.00
2037 On 03/08/2023	Bond Future			Buy	746	0.00
2037 On 03/08/2023	Bond Future			Sell	746	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future			Sell	61	0.00
2040 On 03/08/2023	Bond Future			Buy	61	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/08/2023	Bond Future		Sell	61	0.00
2040 On 03/08/2023	Bond Future		Buy	61	0.00
2040 On 04/05/2023	Bond Future		Buy	605	0.00
2040 On 04/05/2023	Bond Future		Sell	605	0.00
2040 On 03/08/2023	Bond Future		Buy	605	0.00
2040 On 03/08/2023	Bond Future		Sell	605	0.00
R2044 Bond Future					
2044 On 04/05/2023	Bond Future		Sell	625	0.00
2044 On 04/05/2023	Bond Future		Buy	625	0.00
2044 On 03/08/2023	Bond Future		Sell	625	0.00
2044 On 03/08/2023	Bond Future		Buy	625	0.00
R2048 Bond Future					
R248 On 04/05/2023	Bond Future		Buy	550	0.00
R248 On 04/05/2023	Bond Future		Sell	550	0.00
R248 On 03/08/2023	Bond Future		Buy	550	0.00
R248 On 03/08/2023	Bond Future		Sell	550	0.00
R209 Bond Future					
R209 On 04/05/2023	Bond Future		Buy	150	0.00
R209 On 04/05/2023	Bond Future		Sell	150	0.00
R209 On 03/08/2023	Bond Future		Buy	150	0.00
R209 On 03/08/2023	Bond Future		Sell	150	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Sell	187	0.00
R213 On 02/11/2023	Bond Future		Buy	187	0.00
R213 On 02/11/2023	Bond Future		Sell	187	0.00
R213 On 02/11/2023	Bond Future		Buy	187	0.00
R213 On 04/05/2023	Bond Future		Buy	462	0.00
R213 On 04/05/2023	Bond Future		Sell	462	0.00
R213 On 03/08/2023	Bond Future		Sell	462	0.00
R213 On 03/08/2023	Bond Future		Buy	462	0.00
R214 Bond Future					
R214 On 04/05/2023	Bond Future		Buy	70	0.00
R214 On 04/05/2023	Bond Future		Sell	70	0.00
R214 On 03/08/2023	Bond Future		Sell	70	0.00
R214 On 03/08/2023	Bond Future		Buy	70	0.00

R214 On 04/05/2023	Bond Future	Sell	260	0.00
R214 On 04/05/2023	Bond Future	Buy	260	0.00
R214 On 03/08/2023	Bond Future	Sell	260	0.00
R214 On 03/08/2023	Bond Future	Buy	260	0.00
R214 On 04/05/2023	Bond Future	Buy	320	0.00
R214 On 04/05/2023	Bond Future	Sell	320	0.00
R214 On 04/05/2023	Bond Future	Buy	320	0.00
R214 On 04/05/2023	Bond Future	Sell	320	0.00
R214 On 03/08/2023	Bond Future	Sell	320	0.00
R214 On 03/08/2023	Bond Future	Buy	320	0.00
R214 On 03/08/2023	Bond Future	Sell	320	0.00
R214 On 03/08/2023	Bond Future	Buy	320	0.00
R214 On 04/05/2023	Bond Future	Buy	610	0.00
R214 On 04/05/2023	Bond Future	Sell	610	0.00
R214 On 03/08/2023	Bond Future	Sell	610	0.00
R214 On 03/08/2023	Bond Future	Buy	610	0.00
R214 On 04/05/2023	Bond Future	Buy	1,320	0.00
R214 On 04/05/2023	Bond Future	Sell	1,320	0.00
R214 On 03/08/2023	Bond Future	Buy	1,320	0.00
R214 On 03/08/2023	Bond Future	Sell	1,320	0.00

Grand Total for Daily Detailed Turnover: **23,396** **0.00**