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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/02/2023

TO DATE : 27/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/05/2023	GOVI		Buy	1	0.00
GOVI On 04/05/2023	GOVI		Sell	1	0.00
R186 Bond Future					
R186 On 04/05/2023	Bond Future		Sell	20	0.00
R186 On 04/05/2023	Bond Future		Buy	20	0.00
R186 On 04/05/2023	Bond Future		Sell	50	0.00
R186 On 04/05/2023	Bond Future		Buy	50	0.00
R186 On 04/05/2023	Bond Future		Buy	70	0.00
R186 On 04/05/2023	Bond Future		Sell	70	0.00
R2030 Bond Future					
2030 On 04/05/2023	Bond Future		Buy	3	0.00

2030 On 04/05/2023	Bond Future		Sell	3	0.00
2030 On 04/05/2023	Bond Future		Buy	18	0.00
2030 On 04/05/2023	Bond Future		Sell	18	0.00
2030 On 04/05/2023	Bond Future		Buy	21	0.00
2030 On 04/05/2023	Bond Future		Sell	21	0.00
2030 On 04/05/2023	Bond Future		Sell	21	0.00
2030 On 04/05/2023	Bond Future		Buy	21	0.00
2030 On 04/05/2023	Bond Future		Buy	42	0.00
2030 On 04/05/2023	Bond Future		Sell	42	0.00
2030 On 04/05/2023	Bond Future		Buy	42	0.00
2030 On 04/05/2023	Bond Future		Sell	42	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future		Buy	2	0.00	
2032 On 04/05/2023	Bond Future		Sell	2	0.00	
2032 On 04/05/2023	Bond Future		Sell	20	0.00	
2032 On 04/05/2023	Bond Future		Buy	20	0.00	
2032 On 04/05/2023	Bond Future		Sell	23	0.00	
2032 On 04/05/2023	Bond Future		Buy	23	0.00	
2032 On 04/05/2023	Bond Future		Sell	23	0.00	
2032 On 04/05/2023	Bond Future		Buy	23	0.00	
2032 On 04/05/2023	Bond Future		Buy	33	0.00	
2032 On 04/05/2023	Bond Future		Sell	33	0.00	
2032 On 04/05/2023	Bond Future		Buy	35	0.00	
2032 On 04/05/2023	Bond Future		Sell	35	0.00	
2032 On 04/05/2023	Bond Future		Buy	35	0.00	
2032 On 04/05/2023	Bond Future		Sell	35	0.00	
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	72	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	72	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	72	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	72	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	72	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	72	0.00
2032 On 04/05/2023	Bond Future		Sell	460	0.00	
2032 On 04/05/2023	Bond Future		Buy	460	0.00	
2032 On 04/05/2023	Bond Future		Sell	2,390	0.00	
2032 On 04/05/2023	Bond Future		Buy	2,390	0.00	
2032 On 04/05/2023	Bond Future		Buy	2,870	0.00	
2032 On 04/05/2023	Bond Future		Sell	2,870	0.00	

R2035 Bond Future

R035 On 04/05/2023	Bond Future		Buy	2	0.00
R035 On 04/05/2023	Bond Future		Sell	2	0.00
R035 On 04/05/2023	Bond Future		Sell	5	0.00
R035 On 04/05/2023	Bond Future		Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 04/05/2023	Bond Future		Buy	33	0.00
R035 On 04/05/2023	Bond Future		Sell	33	0.00
R035 On 04/05/2023	Bond Future		Buy	33	0.00
R035 On 04/05/2023	Bond Future		Sell	33	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 04/05/2023	Bond Future		Sell	53	0.00
R035 On 04/05/2023	Bond Future		Buy	53	0.00
R035 On 04/05/2023	Bond Future		Buy	65	0.00
R035 On 04/05/2023	Bond Future		Sell	65	0.00
R035 On 04/05/2023	Bond Future		Buy	67	0.00
R035 On 04/05/2023	Bond Future		Sell	67	0.00
R035 On 04/05/2023	Bond Future		Buy	67	0.00
R035 On 04/05/2023	Bond Future		Sell	67	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 04/05/2023	Bond Future		Sell	320	0.00
R035 On 04/05/2023	Bond Future		Buy	320	0.00
R035 On 04/05/2023	Bond Future		Sell	492	0.00
R035 On 04/05/2023	Bond Future		Buy	492	0.00
R2037 Bond Future					
2037 On 04/05/2023	Bond Future		Buy	2	0.00
2037 On 04/05/2023	Bond Future		Sell	2	0.00
2037 On 04/05/2023	Bond Future		Sell	25	0.00
2037 On 04/05/2023	Bond Future		Buy	25	0.00
2037 On 04/05/2023	Bond Future		Sell	25	0.00
2037 On 04/05/2023	Bond Future		Buy	25	0.00
2037 On 04/05/2023	Bond Future		Buy	62	0.00
2037 On 04/05/2023	Bond Future		Sell	62	0.00
2037 On 04/05/2023	Bond Future		Sell	64	0.00
2037 On 04/05/2023	Bond Future		Buy	64	0.00
2037 On 04/05/2023	Bond Future		Sell	64	0.00
2037 On 04/05/2023	Bond Future		Buy	64	0.00
R2040 Bond Future					
2040 On 03/08/2023	Bond Future		Sell	1	0.00
2040 On 03/08/2023	Bond Future		Buy	1	0.00
2040 On 04/05/2023	Bond Future		Buy	2	0.00
2040 On 04/05/2023	Bond Future		Sell	2	0.00

2040 On 03/08/2023	Bond Future	Sell	2	0.00
2040 On 03/08/2023	Bond Future	Buy	2	0.00
2040 On 03/08/2023	Bond Future	Sell	4	0.00
2040 On 03/08/2023	Bond Future	Buy	4	0.00
2040 On 03/08/2023	Bond Future	Sell	5	0.00
2040 On 03/08/2023	Bond Future	Buy	5	0.00
2040 On 03/08/2023	Bond Future	Sell	6	0.00
2040 On 03/08/2023	Bond Future	Buy	6	0.00
2040 On 03/08/2023	Bond Future	Sell	8	0.00
2040 On 03/08/2023	Bond Future	Buy	8	0.00
2040 On 03/08/2023	Bond Future	Sell	9	0.00
2040 On 03/08/2023	Bond Future	Buy	9	0.00
2040 On 04/05/2023	Bond Future	Buy	10	0.00
2040 On 04/05/2023	Bond Future	Sell	10	0.00
2040 On 03/08/2023	Bond Future	Sell	12	0.00
2040 On 03/08/2023	Bond Future	Buy	12	0.00
2040 On 03/08/2023	Bond Future	Sell	17	0.00
2040 On 03/08/2023	Bond Future	Buy	17	0.00
2040 On 03/08/2023	Bond Future	Sell	22	0.00
2040 On 03/08/2023	Bond Future	Buy	22	0.00
2040 On 03/08/2023	Bond Future	Sell	25	0.00
2040 On 03/08/2023	Bond Future	Buy	25	0.00
2040 On 03/08/2023	Bond Future	Sell	26	0.00
2040 On 03/08/2023	Bond Future	Buy	26	0.00
2040 On 03/08/2023	Bond Future	Sell	33	0.00
2040 On 03/08/2023	Bond Future	Buy	33	0.00
2040 On 04/05/2023	Bond Future	Buy	37	0.00
2040 On 04/05/2023	Bond Future	Sell	37	0.00
2040 On 03/08/2023	Bond Future	Sell	38	0.00
2040 On 03/08/2023	Bond Future	Buy	38	0.00
2040 On 04/05/2023	Bond Future	Sell	39	0.00
2040 On 04/05/2023	Bond Future	Buy	39	0.00
2040 On 04/05/2023	Bond Future	Buy	39	0.00
2040 On 04/05/2023	Bond Future	Sell	39	0.00
2040 On 03/08/2023	Bond Future	Sell	75	0.00
2040 On 03/08/2023	Bond Future	Buy	75	0.00
2040 On 04/05/2023	Bond Future	Buy	80	0.00
2040 On 04/05/2023	Bond Future	Sell	80	0.00
2040 On 03/08/2023	Bond Future	Sell	82	0.00
2040 On 03/08/2023	Bond Future	Buy	82	0.00
2040 On 03/08/2023	Bond Future	Sell	95	0.00
2040 On 03/08/2023	Bond Future	Buy	95	0.00
2040 On 04/05/2023	Bond Future	Buy	98	0.00
2040 On 04/05/2023	Bond Future	Sell	98	0.00
2040 On 03/08/2023	Bond Future	Sell	112	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 03/08/2023	Bond Future		Buy	112	0.00
2040 On 03/08/2023	Bond Future		Sell	122	0.00
2040 On 03/08/2023	Bond Future		Buy	122	0.00
2040 On 04/05/2023	Bond Future		Buy	130	0.00
2040 On 04/05/2023	Bond Future		Sell	130	0.00
2040 On 03/08/2023	Bond Future		Sell	136	0.00
2040 On 03/08/2023	Bond Future		Buy	136	0.00
2040 On 03/08/2023	Bond Future		Sell	186	0.00
2040 On 03/08/2023	Bond Future		Buy	186	0.00
2040 On 03/08/2023	Bond Future		Sell	200	0.00
2040 On 03/08/2023	Bond Future		Buy	200	0.00
2040 On 03/08/2023	Bond Future		Sell	276	0.00
2040 On 03/08/2023	Bond Future		Buy	276	0.00
2040 On 03/08/2023	Bond Future		Sell	310	0.00
2040 On 03/08/2023	Bond Future		Buy	310	0.00
2040 On 03/08/2023	Bond Future		Sell	317	0.00
2040 On 03/08/2023	Bond Future		Buy	317	0.00
2040 On 03/08/2023	Bond Future		Sell	364	0.00
2040 On 03/08/2023	Bond Future		Buy	364	0.00
2040 On 03/08/2023	Bond Future		Sell	469	0.00
2040 On 03/08/2023	Bond Future		Buy	469	0.00
2040 On 03/08/2023	Bond Future		Sell	538	0.00
2040 On 03/08/2023	Bond Future		Buy	538	0.00
2040 On 04/05/2023	Bond Future		Buy	582	0.00
2040 On 04/05/2023	Bond Future		Sell	582	0.00
2040 On 04/05/2023	Bond Future		Buy	900	0.00
2040 On 04/05/2023	Bond Future		Sell	900	0.00
2040 On 03/08/2023	Bond Future		Buy	1,444	0.00
2040 On 03/08/2023	Bond Future		Sell	1,444	0.00
2040 On 03/08/2023	Bond Future		Buy	2,046	0.00
2040 On 03/08/2023	Bond Future		Sell	2,046	0.00
R2044 Bond Future					
2044 On 04/05/2023	Bond Future		Buy	1	0.00
2044 On 04/05/2023	Bond Future		Sell	1	0.00
2044 On 04/05/2023	Bond Future		Buy	15	0.00
2044 On 04/05/2023	Bond Future		Sell	15	0.00
2044 On 04/05/2023	Bond Future		Buy	15	0.00
2044 On 04/05/2023	Bond Future		Sell	15	0.00
2044 On 04/05/2023	Bond Future		Buy	19	0.00

2044 On 04/05/2023	Bond Future	Sell	19	0.00
2044 On 04/05/2023	Bond Future	Sell	20	0.00
2044 On 04/05/2023	Bond Future	Buy	20	0.00
2044 On 04/05/2023	Bond Future	Sell	20	0.00
2044 On 04/05/2023	Bond Future	Buy	20	0.00
2044 On 04/05/2023	Bond Future	Sell	20	0.00
2044 On 04/05/2023	Bond Future	Buy	20	0.00
2044 On 04/05/2023	Bond Future	Sell	20	0.00
2044 On 04/05/2023	Bond Future	Buy	20	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Sell	5	0.00
R248 On 04/05/2023	Bond Future	Buy	5	0.00
R248 On 04/05/2023	Bond Future	Buy	31	0.00
R248 On 04/05/2023	Bond Future	Sell	31	0.00
R248 On 04/05/2023	Bond Future	Sell	31	0.00
R248 On 04/05/2023	Bond Future	Buy	31	0.00
R248 On 04/05/2023	Bond Future	Sell	31	0.00
R248 On 04/05/2023	Bond Future	Buy	31	0.00
R248 On 04/05/2023	Bond Future	Sell	39	0.00
R248 On 04/05/2023	Bond Future	Buy	39	0.00
R248 On 04/05/2023	Bond Future	Sell	46	0.00
R248 On 04/05/2023	Bond Future	Buy	46	0.00
R248 On 04/05/2023	Bond Future	Buy	52	0.00
R248 On 04/05/2023	Bond Future	Sell	52	0.00
R248 On 04/05/2023	Bond Future	Buy	52	0.00
R248 On 04/05/2023	Bond Future	Sell	52	0.00
R248 On 04/05/2023	Bond Future	Sell	60	0.00
R248 On 04/05/2023	Bond Future	Buy	60	0.00
R248 On 04/05/2023	Bond Future	Sell	270	0.00
R248 On 04/05/2023	Bond Future	Buy	270	0.00
R248 On 04/05/2023	Bond Future	Buy	420	0.00
R248 On 04/05/2023	Bond Future	Sell	420	0.00

R209 Bond Future

R209 On 04/05/2023	Bond Future	Buy	1	0.00
R209 On 04/05/2023	Bond Future	Sell	1	0.00
R209 On 02/11/2023	Bond Future	Buy	57	0.00
R209 On 02/11/2023	Bond Future	Sell	57	0.00
R209 On 02/11/2023	Bond Future	Buy	58	0.00
R209 On 02/11/2023	Bond Future	Sell	58	0.00
R209 On 04/05/2023	Bond Future	Buy	69	0.00
R209 On 04/05/2023	Bond Future	Sell	69	0.00
R209 On 04/05/2023	Bond Future	Buy	70	0.00
R209 On 04/05/2023	Bond Future	Sell	70	0.00

R209 On 04/05/2023	Bond Future			Buy	400	0.00
R209 On 04/05/2023	Bond Future	11.00	Call	Buy	500	0.00
R209 On 04/05/2023	Bond Future	11.00	Call	Sell	500	0.00
R209 On 04/05/2023	Bond Future	11.50	Call	Sell	500	0.00
R209 On 04/05/2023	Bond Future	11.50	Call	Buy	500	0.00
R209 On 04/05/2023	Bond Future	12.50	Put	Buy	500	0.00
R209 On 04/05/2023	Bond Future	12.50	Put	Sell	500	0.00
R209 On 04/05/2023	Bond Future	11.00	Call	Sell	1,250	0.00
R209 On 04/05/2023	Bond Future	11.00	Call	Buy	1,250	0.00
R209 On 04/05/2023	Bond Future	11.50	Call	Buy	1,250	0.00
R209 On 04/05/2023	Bond Future	11.50	Call	Sell	1,250	0.00
R209 On 04/05/2023	Bond Future	12.50	Put	Sell	1,250	0.00
R209 On 04/05/2023	Bond Future	12.50	Put	Buy	1,250	0.00

R213 Bond Future

R213 On 04/05/2023	Bond Future			Buy	2	0.00
R213 On 04/05/2023	Bond Future			Sell	2	0.00
R213 On 04/05/2023	Bond Future			Buy	6	0.00
R213 On 04/05/2023	Bond Future			Sell	6	0.00
R213 On 04/05/2023	Bond Future			Buy	6	0.00
R213 On 04/05/2023	Bond Future			Sell	6	0.00
R213 On 04/05/2023	Bond Future			Buy	24	0.00
R213 On 04/05/2023	Bond Future			Sell	24	0.00
R213 On 04/05/2023	Bond Future			Buy	26	0.00
R213 On 04/05/2023	Bond Future			Sell	26	0.00
R213 On 04/05/2023	Bond Future			Buy	26	0.00
R213 On 04/05/2023	Bond Future			Sell	26	0.00

R214 Bond Future

R214 On 04/05/2023	Bond Future			Buy	1	0.00
R214 On 04/05/2023	Bond Future			Sell	1	0.00
R214 On 04/05/2023	Bond Future			Buy	26	0.00
R214 On 04/05/2023	Bond Future			Sell	26	0.00
R214 On 04/05/2023	Bond Future			Sell	27	0.00
R214 On 04/05/2023	Bond Future			Buy	27	0.00
R214 On 04/05/2023	Bond Future			Buy	27	0.00
R214 On 04/05/2023	Bond Future			Sell	27	0.00

Grand Total for Daily Detailed Turnover: 26,466 0.00