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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/05/2023

TO DATE : 11/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2038 Bond Future				
2038 On 03/08/2023			Sell	78
2038 On 03/08/2023			Buy	78
I2046 Bond Future				
2046 On 03/08/2023			Sell	64
2046 On 03/08/2023			Buy	64
I2050 Bond Future				
2050 On 03/08/2023			Sell	88
2050 On 03/08/2023			Buy	88
R186 Bond Future				
R186 On 03/08/2023			Buy	10

R186 On 03/08/2023	Bond Future	Sell	10	0.00
R186 On 03/08/2023	Bond Future	Sell	10	0.00
R186 On 03/08/2023	Bond Future	Buy	10	0.00
R186 On 03/08/2023	Bond Future	Sell	90	0.00
R186 On 03/08/2023	Bond Future	Buy	90	0.00
R186 On 03/08/2023	Bond Future	Sell	100	0.00
R186 On 03/08/2023	Bond Future	Buy	100	0.00
R186 On 03/08/2023	Bond Future	Buy	1,200	0.00
R186 On 03/08/2023	Bond Future	Sell	1,200	0.00
R186 On 03/08/2023	Bond Future	Buy	1,200	0.00
R186 On 03/08/2023	Bond Future	Sell	1,200	0.00

R202 Bond Future

R202 On 03/08/2023	Bond Future	Sell	27	0.00
R202 On 03/08/2023	Bond Future	Buy	27	0.00
R202 On 03/08/2023	Bond Future	Buy	27	0.00
R202 On 03/08/2023	Bond Future	Sell	27	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Buy	100	0.00
2030 On 03/08/2023	Bond Future	Sell	100	0.00
2030 On 03/08/2023	Bond Future	Sell	100	0.00
2030 On 03/08/2023	Bond Future	Buy	100	0.00
2030 On 03/08/2023	Bond Future	Buy	605	0.00
2030 On 03/08/2023	Bond Future	Sell	605	0.00
2030 On 03/08/2023	Bond Future	Buy	605	0.00
2030 On 03/08/2023	Bond Future	Sell	605	0.00
2030 On 03/08/2023	Bond Future	Buy	762	0.00
2030 On 03/08/2023	Bond Future	Sell	762	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Buy	7	0.00
2032 On 03/08/2023	Bond Future	Sell	7	0.00
2032 On 03/08/2023	Bond Future	Sell	10	0.00
2032 On 03/08/2023	Bond Future	Buy	10	0.00
2032 On 03/08/2023	Bond Future	Sell	17	0.00
2032 On 03/08/2023	Bond Future	Buy	17	0.00
2032 On 03/08/2023	Bond Future	Sell	17	0.00
2032 On 03/08/2023	Bond Future	Buy	17	0.00
2032 On 03/08/2023	Bond Future	Buy	36	0.00
2032 On 03/08/2023	Bond Future	Sell	36	0.00
2032 On 03/08/2023	Bond Future	Buy	52	0.00
2032 On 03/08/2023	Bond Future	Sell	52	0.00
2032 On 03/08/2023	Bond Future	Sell	200	0.00
2032 On 03/08/2023	Bond Future	Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 03/08/2023			Bond Future	Buy	200	0.00
2032 On 03/08/2023			Bond Future	Sell	200	0.00
2032 On 03/08/2023			Bond Future	Sell	250	0.00
2032 On 03/08/2023			Bond Future	Buy	250	0.00
2032 On 03/08/2023			Bond Future	Buy	514	0.00
2032 On 03/08/2023			Bond Future	Sell	514	0.00
2032 On 03/08/2023			Bond Future	Buy	514	0.00
2032 On 03/08/2023			Bond Future	Sell	514	0.00
2032 On 03/08/2023			Bond Future	Buy	555	0.00
2032 On 03/08/2023			Bond Future	Sell	555	0.00
2032 On 03/08/2023			Bond Future	Buy	1,210	0.00
2032 On 03/08/2023			Bond Future	Sell	1,210	0.00
2032 On 03/08/2023			Bond Future	Sell	1,860	0.00
2032 On 03/08/2023			Bond Future	Buy	1,860	0.00
R2035 Bond Future						
R035 On 03/08/2023			Bond Future	Buy	12	0.00
R035 On 03/08/2023			Bond Future	Sell	12	0.00
R035 On 03/08/2023			Bond Future	Buy	20	0.00
R035 On 03/08/2023			Bond Future	Sell	20	0.00
R035 On 03/08/2023			Bond Future	Buy	27	0.00
R035 On 03/08/2023			Bond Future	Sell	27	0.00
R035 On 02/11/2023			Bond Future	Sell	80	0.00
R035 On 02/11/2023			Bond Future	Buy	80	0.00
R035 On 02/11/2023			Bond Future	Sell	140	0.00
R035 On 02/11/2023			Bond Future	Buy	140	0.00
R035 On 03/08/2023			Bond Future	Buy	547	0.00
R035 On 03/08/2023			Bond Future	Sell	547	0.00
R035 On 02/11/2023			Bond Future	Sell	550	0.00
R035 On 02/11/2023			Bond Future	Buy	550	0.00
R035 On 03/08/2023			Bond Future	Sell	606	0.00
R035 On 03/08/2023			Bond Future	Buy	606	0.00
R035 On 02/11/2023			Bond Future	Sell	1,500	0.00
R035 On 02/11/2023			Bond Future	Buy	1,500	0.00
R035 On 02/11/2023			Bond Future	Sell	1,900	0.00
R035 On 02/11/2023			Bond Future	Buy	1,900	0.00
R035 On 02/11/2023			Bond Future	Sell	4,170	0.00
R035 On 02/11/2023			Bond Future	Buy	4,170	0.00
R2037 Bond Future						

2037 On 03/08/2023	Bond Future		Sell	2	0.00
2037 On 03/08/2023	Bond Future		Buy	2	0.00
2037 On 03/08/2023	Bond Future		Sell	4	0.00
2037 On 03/08/2023	Bond Future		Buy	4	0.00
2037 On 03/08/2023	Bond Future		Buy	6	0.00
2037 On 03/08/2023	Bond Future		Sell	6	0.00
2037 On 03/08/2023	Bond Future		Buy	6	0.00
2037 On 03/08/2023	Bond Future		Sell	6	0.00
2037 On 03/08/2023	Bond Future		Buy	18	0.00
2037 On 03/08/2023	Bond Future		Sell	18	0.00
2037 On 03/08/2023	Bond Future		Buy	48	0.00
2037 On 03/08/2023	Bond Future		Sell	48	0.00
2037 On 03/08/2023	Bond Future		Sell	218	0.00
2037 On 03/08/2023	Bond Future		Buy	218	0.00
2037 On 03/08/2023	Bond Future		Sell	218	0.00
2037 On 03/08/2023	Bond Future		Buy	218	0.00
2037 On 03/08/2023	Bond Future		Sell	491	0.00
2037 On 03/08/2023	Bond Future		Buy	491	0.00
2037 On 03/08/2023	Bond Future		Buy	502	0.00
2037 On 03/08/2023	Bond Future		Sell	502	0.00
2037 On 03/08/2023	Bond Future		Buy	574	0.00
2037 On 03/08/2023	Bond Future		Sell	574	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future		Buy	110	0.00
2040 On 03/08/2023	Bond Future		Sell	110	0.00
2040 On 03/08/2023	Bond Future		Sell	110	0.00
2040 On 03/08/2023	Bond Future		Buy	110	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	11.80	Call	Buy	1,100	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	1,100	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	1,100	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	1,100	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	1,100	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	1,100	0.00

R209 Bond Future

R209 On 03/08/2023	Bond Future		Sell	50	0.00
R209 On 03/08/2023	Bond Future		Buy	50	0.00
R209 On 03/08/2023	Bond Future		Sell	50	0.00
R209 On 03/08/2023	Bond Future		Buy	50	0.00
R209 On 03/08/2023	Bond Future		Buy	222	0.00
R209 On 03/08/2023	Bond Future		Sell	222	0.00
R209 On 03/08/2023	Bond Future		Sell	285	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 03/08/2023	Bond Future		Buy	285	0.00
R209 On 03/08/2023	Bond Future		Sell	385	0.00
R209 On 03/08/2023	Bond Future		Buy	385	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Buy	370	0.00
R214 On 03/08/2023	Bond Future		Sell	370	0.00
R214 On 03/08/2023	Bond Future		Buy	370	0.00
R214 On 03/08/2023	Bond Future		Sell	370	0.00
Grand Total for Daily Detailed Turnover:				27,399	0.00