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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/05/2023

TO DATE : 24/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2046 Bond Future</b>					
2046 On 02/11/2023	Bond Future		Sell	33	0.00
2046 On 02/11/2023	Bond Future		Buy	33	0.00
2046 On 02/11/2023	Bond Future		Sell	93	0.00
2046 On 02/11/2023	Bond Future		Buy	93	0.00
2046 On 02/11/2023	Bond Future		Sell	126	0.00
2046 On 02/11/2023	Bond Future		Buy	126	0.00
<b>I2050 Bond Future</b>					
2050 On 02/11/2023	Bond Future		Sell	66	0.00
2050 On 02/11/2023	Bond Future		Buy	66	0.00
2050 On 02/11/2023	Bond Future		Sell	152	0.00
2050 On 02/11/2023	Bond Future		Buy	152	0.00
2050 On 02/11/2023	Bond Future		Buy	218	0.00

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2050 On 02/11/2023	Bond Future			Sell	218	0.00
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**R186 Bond Future**

R186 On 03/08/2023	Bond Future			Buy	6	0.00
R186 On 03/08/2023	Bond Future			Sell	6	0.00
R186 On 03/08/2023	Bond Future			Buy	16	0.00
R186 On 03/08/2023	Bond Future			Sell	16	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	35	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	35	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	35	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	35	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	47	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	47	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	47	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	47	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	47	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	47	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	47	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	47	0.00
R186 On 02/11/2023	Bond Future			Sell	60	0.00
R186 On 02/11/2023	Bond Future			Buy	60	0.00
R186 On 02/11/2023	Bond Future			Buy	60	0.00
R186 On 02/11/2023	Bond Future			Sell	60	0.00
R186 On 02/11/2023	Bond Future			Buy	71	0.00
R186 On 02/11/2023	Bond Future			Sell	71	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	142	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	142	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	142	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	142	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	201	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	201	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	201	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	201	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	236	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	236	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	236	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	236	0.00
R186 On 03/08/2023	Bond Future			Buy	254	0.00
R186 On 03/08/2023	Bond Future			Sell	254	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	339	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	339	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	339	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	339	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	497	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	497	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	497	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	497	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	533	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	533	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	533	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	533	0.00
R186 On 03/08/2023	Bond Future			Buy	643	0.00
R186 On 03/08/2023	Bond Future			Sell	643	0.00
R186 On 03/08/2023	Bond Future			Buy	660	0.00
R186 On 03/08/2023	Bond Future			Sell	660	0.00
R186 On 03/08/2023	Bond Future			Sell	682	0.00
R186 On 03/08/2023	Bond Future			Buy	682	0.00
R186 On 03/08/2023	Bond Future			Sell	897	0.00
R186 On 03/08/2023	Bond Future			Buy	897	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	1,983	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	1,983	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	1,983	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	1,983	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Sell	2,030	0.00
R186 On 02/05/2024	Bond Future	9.73	Call	Buy	2,030	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Sell	2,030	0.00
R186 On 02/05/2024	Bond Future	10.40	Put	Buy	2,030	0.00
<b>R2030 Bond Future</b>						
2030 On 03/08/2023	Bond Future			Sell	6	0.00
2030 On 03/08/2023	Bond Future			Buy	6	0.00
2030 On 03/08/2023	Bond Future			Buy	67	0.00
2030 On 03/08/2023	Bond Future			Sell	67	0.00
2030 On 03/08/2023	Bond Future			Buy	82	0.00
2030 On 03/08/2023	Bond Future			Sell	82	0.00
2030 On 03/08/2023	Bond Future			Buy	128	0.00
2030 On 03/08/2023	Bond Future			Sell	128	0.00
2030 On 03/08/2023	Bond Future			Buy	145	0.00
2030 On 03/08/2023	Bond Future			Sell	145	0.00
2030 On 03/08/2023	Bond Future			Sell	422	0.00
2030 On 03/08/2023	Bond Future			Buy	422	0.00
2030 On 03/08/2023	Bond Future			Buy	1,020	0.00

2030 On 03/08/2023	Bond Future			Sell	1,020	0.00
2030 On 03/08/2023	Bond Future			Buy	1,247	0.00
2030 On 03/08/2023	Bond Future			Sell	1,247	0.00
2030 On 03/08/2023	Bond Future			Buy	1,931	0.00
2030 On 03/08/2023	Bond Future			Sell	1,931	0.00
2030 On 03/08/2023	Bond Future			Buy	2,180	0.00
2030 On 03/08/2023	Bond Future			Sell	2,180	0.00
2030 On 03/08/2023	Bond Future			Sell	6,378	0.00
2030 On 03/08/2023	Bond Future			Buy	6,378	0.00

**R2032 Bond Future**

2032 On 03/08/2023	Bond Future			Sell	72	0.00
2032 On 03/08/2023	Bond Future			Buy	72	0.00
2032 On 03/08/2023	Bond Future			Sell	288	0.00
2032 On 03/08/2023	Bond Future			Buy	288	0.00
2032 On 03/08/2023	Bond Future			Sell	375	0.00
2032 On 03/08/2023	Bond Future			Buy	375	0.00
2032 On 03/08/2023	Bond Future			Buy	649	0.00
2032 On 03/08/2023	Bond Future			Sell	649	0.00
2032 On 03/08/2023	Bond Future			Buy	663	0.00
2032 On 03/08/2023	Bond Future			Sell	663	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	1,859	0.00
2032 On 03/08/2023	Bond Future			Buy	1,859	0.00
2032 On 03/08/2023	Bond Future			Sell	5,236	0.00
2032 On 03/08/2023	Bond Future			Buy	5,236	0.00
2032 On 03/08/2023	Bond Future			Buy	5,236	0.00
2032 On 03/08/2023	Bond Future			Sell	5,236	0.00

**R2035 Bond Future**

R035 On 03/08/2023	Bond Future			Sell	5	0.00
R035 On 03/08/2023	Bond Future			Buy	5	0.00
R035 On 03/08/2023	Bond Future			Buy	28	0.00
R035 On 03/08/2023	Bond Future			Sell	28	0.00
R035 On 03/08/2023	Bond Future			Sell	35	0.00
R035 On 03/08/2023	Bond Future			Buy	35	0.00
R035 On 03/08/2023	Bond Future			Sell	67	0.00
R035 On 03/08/2023	Bond Future			Buy	67	0.00
R035 On 03/08/2023	Bond Future	12.50	Call	Sell	88	0.00
R035 On 03/08/2023	Bond Future	12.50	Call	Buy	88	0.00
R035 On 03/08/2023	Bond Future			Sell	92	0.00
R035 On 03/08/2023	Bond Future			Buy	92	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/08/2023			Bond Future		
	12.50	Call	Sell	96	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Buy	96	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Sell	100	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Buy	100	0.00
R035 On 03/08/2023			Bond Future		
			Sell	105	0.00
R035 On 03/08/2023			Bond Future		
			Buy	105	0.00
R035 On 03/08/2023			Bond Future		
			Sell	116	0.00
R035 On 03/08/2023			Bond Future		
			Buy	116	0.00
R035 On 03/08/2023			Bond Future		
			Sell	235	0.00
R035 On 03/08/2023			Bond Future		
			Buy	235	0.00
R035 On 03/08/2023			Bond Future		
			Sell	283	0.00
R035 On 03/08/2023			Bond Future		
			Buy	283	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Sell	690	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Buy	690	0.00
R035 On 03/08/2023			Bond Future		
			Sell	1,156	0.00
R035 On 03/08/2023			Bond Future		
			Buy	1,156	0.00
R035 On 02/11/2023			Bond Future		
			Sell	1,700	0.00
R035 On 02/11/2023			Bond Future		
			Buy	1,700	0.00
R035 On 02/11/2023			Bond Future		
			Buy	1,700	0.00
R035 On 02/11/2023			Bond Future		
			Sell	1,700	0.00
R035 On 03/08/2023			Bond Future		
			Sell	1,883	0.00
R035 On 03/08/2023			Bond Future		
			Buy	1,883	0.00
R035 On 03/08/2023			Bond Future		
			Buy	4,000	0.00
R035 On 03/08/2023			Bond Future		
			Sell	4,000	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Sell	4,026	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Buy	4,026	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Buy	5,000	0.00
R035 On 03/08/2023			Bond Future		
	12.50	Call	Sell	5,000	0.00
<b>R2037 Bond Future</b>					
2037 On 03/08/2023			Bond Future		
			Buy	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 03/08/2023			Bond Future		
			Sell	5	0.00
2037 On 03/08/2023			Bond Future		
			Buy	20	0.00
2037 On 03/08/2023			Bond Future		
			Sell	20	0.00
2037 On 03/08/2023			Bond Future		
			Buy	50	0.00
2037 On 03/08/2023			Bond Future		
			Sell	50	0.00
2037 On 03/08/2023			Bond Future		
			Sell	52	0.00

2037 On 03/08/2023	Bond Future	Buy	52	0.00
<b>R2040 Bond Future</b>				
2040 On 03/08/2023	Bond Future	Sell	19	0.00
2040 On 03/08/2023	Bond Future	Buy	19	0.00
2040 On 03/08/2023	Bond Future	Sell	50	0.00
2040 On 03/08/2023	Bond Future	Buy	50	0.00
<b>R209 Bond Future</b>				
R209 On 03/08/2023	Bond Future	Sell	52	0.00
R209 On 03/08/2023	Bond Future	Buy	52	0.00
R209 On 03/08/2023	Bond Future	Buy	85	0.00
R209 On 03/08/2023	Bond Future	Sell	85	0.00
R209 On 03/08/2023	Bond Future	Sell	85	0.00
R209 On 03/08/2023	Bond Future	Buy	85	0.00
<b>R213 Bond Future</b>				
R213 On 02/11/2023	Bond Future	Buy	15	0.00
R213 On 02/11/2023	Bond Future	Sell	15	0.00
R213 On 02/11/2023	Bond Future	Buy	19	0.00
R213 On 02/11/2023	Bond Future	Sell	19	0.00
R213 On 02/11/2023	Bond Future	Buy	35	0.00
R213 On 02/11/2023	Bond Future	Sell	35	0.00
R213 On 03/08/2023	Bond Future	Sell	41	0.00
R213 On 03/08/2023	Bond Future	Buy	41	0.00
R213 On 02/11/2023	Bond Future	Buy	64	0.00
R213 On 02/11/2023	Bond Future	Sell	64	0.00
R213 On 02/11/2023	Bond Future	Buy	66	0.00
R213 On 02/11/2023	Bond Future	Sell	66	0.00
R213 On 02/11/2023	Bond Future	Buy	85	0.00
R213 On 02/11/2023	Bond Future	Sell	85	0.00
R213 On 02/11/2023	Bond Future	Buy	103	0.00
R213 On 02/11/2023	Bond Future	Sell	103	0.00
R213 On 02/11/2023	Bond Future	Sell	493	0.00
R213 On 02/11/2023	Bond Future	Buy	493	0.00
<b>R214 Bond Future</b>				
R214 On 03/08/2023	Bond Future	Buy	10	0.00
R214 On 03/08/2023	Bond Future	Sell	10	0.00
R214 On 03/08/2023	Bond Future	Sell	10	0.00
R214 On 03/08/2023	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	0.00
Grand Total for Daily Detailed Turnover:				68,180	0.00