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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2023

TO DATE : 01/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/08/2023	Index Future		Sell	1	0.00
ALBI On 03/08/2023	Index Future		Buy	1	0.00
ALBI On 03/08/2023	Index Future		Buy	1	0.00
ALBI On 03/08/2023	Index Future		Sell	1	0.00
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Sell	719	0.00
R186 On 02/11/2023	Bond Future		Buy	719	0.00
R186 On 02/11/2023	Bond Future		Buy	1,020	0.00
R186 On 02/11/2023	Bond Future		Sell	1,020	0.00
R2030 Bond Future					
2030 On 02/11/2023	Bond Future		Buy	54	0.00

2030 On 02/11/2023	Bond Future			Sell	54	0.00
2030 On 02/11/2023	Bond Future			Sell	54	0.00
2030 On 02/11/2023	Bond Future			Buy	54	0.00
2030 On 03/08/2023	Bond Future			Buy	143	0.00
2030 On 03/08/2023	Bond Future			Sell	143	0.00
2030 On 03/08/2023	Bond Future			Sell	143	0.00
2030 On 03/08/2023	Bond Future			Buy	143	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	12.04	Call	Sell	45	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Buy	45	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Sell	45	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Buy	45	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Sell	408	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Buy	408	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Sell	408	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Buy	408	0.00
2032 On 03/08/2023	Bond Future			Buy	500	0.00
2032 On 03/08/2023	Bond Future			Sell	500	0.00
2032 On 03/08/2023	Bond Future			Sell	500	0.00
2032 On 03/08/2023	Bond Future			Buy	500	0.00
2032 On 03/08/2023	Bond Future			Sell	500	0.00
2032 On 03/08/2023	Bond Future			Buy	500	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Sell	2,487	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Buy	2,487	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Sell	2,487	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Buy	2,487	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Buy	2,940	0.00
2032 On 03/08/2023	Bond Future	12.04	Call	Sell	2,940	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Buy	2,940	0.00
2032 On 03/08/2023	Bond Future	12.04	Put	Sell	2,940	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future			Sell	7	0.00
R035 On 03/08/2023	Bond Future			Buy	7	0.00
R035 On 03/08/2023	Bond Future			Sell	11	0.00
R035 On 03/08/2023	Bond Future			Buy	11	0.00
R035 On 03/08/2023	Bond Future			Buy	18	0.00
R035 On 03/08/2023	Bond Future			Sell	18	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future			Sell	150	0.00
2037 On 03/08/2023	Bond Future			Buy	150	0.00
2037 On 03/08/2023	Bond Future			Sell	1,018	0.00
2037 On 03/08/2023	Bond Future			Buy	1,018	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/08/2023			Buy	1,168	0.00
2037 On 03/08/2023			Sell	1,168	0.00
R2040 Bond Future					
2040 On 03/08/2023			Sell	1	0.00
2040 On 03/08/2023			Buy	1	0.00
2040 On 03/08/2023			Sell	5	0.00
2040 On 03/08/2023			Buy	5	0.00
2040 On 03/08/2023			Sell	7	0.00
2040 On 03/08/2023			Buy	7	0.00
2040 On 03/08/2023			Sell	7	0.00
2040 On 03/08/2023			Buy	7	0.00
2040 On 03/08/2023			Sell	13	0.00
2040 On 03/08/2023			Buy	13	0.00
2040 On 03/08/2023			Sell	16	0.00
2040 On 03/08/2023			Buy	16	0.00
2040 On 03/08/2023			Sell	21	0.00
2040 On 03/08/2023			Buy	21	0.00
2040 On 03/08/2023			Buy	70	0.00
2040 On 03/08/2023			Sell	70	0.00
2040 On 03/08/2023			Sell	70	0.00
2040 On 03/08/2023			Buy	70	0.00
R2048 Bond Future					
R248 On 03/08/2023			Sell	58	0.00
R248 On 03/08/2023			Buy	58	0.00
R248 On 03/08/2023			Sell	603	0.00
R248 On 03/08/2023			Buy	603	0.00
R248 On 03/08/2023			Buy	661	0.00
R248 On 03/08/2023			Sell	661	0.00
Grand Total for Daily Detailed Turnover:				19,299	0.00