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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/01/2023

TO DATE : 25/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/02/2023	Index Future		Buy	1	0.00
ALBI On 02/02/2023	Index Future		Sell	1	0.00
ALBI On 02/02/2023	Index Future		Sell	1	0.00
ALBI On 02/02/2023	Index Future		Buy	1	0.00
ALBI On 04/05/2023	Index Future		Sell	1	0.00
ALBI On 04/05/2023	Index Future		Buy	1	0.00
ALBI On 04/05/2023	Index Future		Sell	1	0.00
ALBI On 04/05/2023	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 04/05/2023	Bond Future		Sell	5	0.00
R186 On 04/05/2023	Bond Future		Buy	5	0.00
R186 On 04/05/2023	Bond Future		Buy	14	0.00

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R186 On 04/05/2023	Bond Future	Sell	14	0.00
R186 On 04/05/2023	Bond Future	Sell	14	0.00
R186 On 04/05/2023	Bond Future	Buy	14	0.00
R186 On 04/05/2023	Bond Future	Sell	24	0.00
R186 On 04/05/2023	Bond Future	Buy	24	0.00
R186 On 04/05/2023	Bond Future	Sell	53	0.00
R186 On 04/05/2023	Bond Future	Buy	53	0.00
R186 On 04/05/2023	Bond Future	Sell	62	0.00
R186 On 04/05/2023	Bond Future	Buy	62	0.00
R186 On 04/05/2023	Bond Future	Sell	770	0.00
R186 On 04/05/2023	Bond Future	Buy	770	0.00
R186 On 04/05/2023	Bond Future	Sell	1,830	0.00
R186 On 04/05/2023	Bond Future	Buy	1,830	0.00
R186 On 04/05/2023	Bond Future	Buy	2,744	0.00
R186 On 04/05/2023	Bond Future	Sell	2,744	0.00

R2032 Bond Future

2032 On 02/02/2023	Bond Future	Buy	15	0.00
2032 On 02/02/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Buy	15	0.00
2032 On 02/02/2023	Bond Future	Buy	24	0.00
2032 On 02/02/2023	Bond Future	Sell	24	0.00
2032 On 04/05/2023	Bond Future	Sell	24	0.00
2032 On 04/05/2023	Bond Future	Buy	24	0.00
2032 On 02/02/2023	Bond Future	Buy	39	0.00
2032 On 02/02/2023	Bond Future	Sell	39	0.00
2032 On 04/05/2023	Bond Future	Sell	39	0.00
2032 On 04/05/2023	Bond Future	Buy	39	0.00
2032 On 04/05/2023	Bond Future	Sell	2,400	0.00
2032 On 04/05/2023	Bond Future	Buy	2,400	0.00

R2035 Bond Future

R035 On 02/02/2023	Bond Future	Buy	300	0.00
R035 On 02/02/2023	Bond Future	Sell	300	0.00

R2040 Bond Future

2040 On 02/02/2023	Bond Future	Buy	3	0.00
2040 On 02/02/2023	Bond Future	Sell	3	0.00
2040 On 02/02/2023	Bond Future	Buy	3	0.00
2040 On 02/02/2023	Bond Future	Sell	3	0.00
2040 On 04/05/2023	Bond Future	Sell	7	0.00
2040 On 04/05/2023	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/05/2023			Sell	7	0.00
2040 On 04/05/2023			Buy	7	0.00
2040 On 02/02/2023			Buy	60	0.00
2040 On 02/02/2023			Sell	60	0.00
2040 On 04/05/2023			Sell	60	0.00
2040 On 04/05/2023			Buy	60	0.00
2040 On 02/02/2023			Buy	71	0.00
2040 On 02/02/2023			Sell	71	0.00
2040 On 04/05/2023			Sell	71	0.00
2040 On 04/05/2023			Buy	71	0.00
2040 On 02/02/2023			Buy	82	0.00
2040 On 02/02/2023			Sell	82	0.00
2040 On 04/05/2023			Sell	82	0.00
2040 On 04/05/2023			Buy	82	0.00
2040 On 02/02/2023			Buy	85	0.00
2040 On 02/02/2023			Sell	85	0.00
2040 On 04/05/2023			Sell	85	0.00
2040 On 04/05/2023			Buy	85	0.00
2040 On 02/02/2023			Buy	146	0.00
2040 On 02/02/2023			Sell	146	0.00
2040 On 04/05/2023			Sell	146	0.00
2040 On 04/05/2023			Buy	146	0.00
2040 On 02/02/2023			Buy	211	0.00
2040 On 02/02/2023			Sell	211	0.00
2040 On 04/05/2023			Sell	211	0.00
2040 On 04/05/2023			Buy	211	0.00
2040 On 02/02/2023			Buy	231	0.00
2040 On 02/02/2023			Sell	231	0.00
2040 On 04/05/2023			Sell	231	0.00
2040 On 04/05/2023			Buy	231	0.00
2040 On 02/02/2023			Buy	255	0.00
2040 On 02/02/2023			Sell	255	0.00
2040 On 04/05/2023			Sell	255	0.00
2040 On 04/05/2023			Buy	255	0.00
2040 On 02/02/2023			Buy	296	0.00
2040 On 02/02/2023			Sell	296	0.00
2040 On 04/05/2023			Sell	296	0.00
2040 On 04/05/2023			Buy	296	0.00
2040 On 02/02/2023			Buy	314	0.00

2040 On 02/02/2023	Bond Future		Sell	314	0.00
2040 On 04/05/2023	Bond Future		Sell	314	0.00
2040 On 04/05/2023	Bond Future		Buy	314	0.00
2040 On 02/02/2023	Bond Future		Buy	421	0.00
2040 On 02/02/2023	Bond Future		Sell	421	0.00
2040 On 04/05/2023	Bond Future		Sell	421	0.00
2040 On 04/05/2023	Bond Future		Buy	421	0.00
2040 On 02/02/2023	Bond Future		Buy	437	0.00
2040 On 02/02/2023	Bond Future		Sell	437	0.00
2040 On 04/05/2023	Bond Future		Sell	437	0.00
2040 On 04/05/2023	Bond Future		Buy	437	0.00
2040 On 02/02/2023	Bond Future		Buy	578	0.00
2040 On 02/02/2023	Bond Future		Sell	578	0.00
2040 On 04/05/2023	Bond Future		Sell	578	0.00
2040 On 04/05/2023	Bond Future		Buy	578	0.00
2040 On 02/02/2023	Bond Future		Buy	1,797	0.00
2040 On 02/02/2023	Bond Future		Sell	1,797	0.00
2040 On 04/05/2023	Bond Future		Sell	1,797	0.00
2040 On 04/05/2023	Bond Future		Buy	1,797	0.00
2040 On 02/02/2023	Bond Future		Sell	4,984	0.00
2040 On 02/02/2023	Bond Future		Buy	4,984	0.00
2040 On 04/05/2023	Bond Future		Buy	4,984	0.00
2040 On 04/05/2023	Bond Future		Sell	4,984	0.00

R2044 Bond Future

2044 On 02/02/2023	Bond Future		Sell	3	0.00
2044 On 02/02/2023	Bond Future		Buy	3	0.00
2044 On 02/02/2023	Bond Future		Buy	3	0.00
2044 On 02/02/2023	Bond Future		Sell	3	0.00

R209 Bond Future

R209 On 04/05/2023	Bond Future		Sell	800	0.00
R209 On 04/05/2023	Bond Future		Buy	800	0.00
R209 On 04/05/2023	Bond Future		Sell	860	0.00
R209 On 04/05/2023	Bond Future		Buy	860	0.00
R209 On 04/05/2023	Bond Future	10.50	Call Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	10.50	Call Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	10.50	Call Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	10.50	Call Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put Buy	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put Sell	1,000	0.00
R209 On 04/05/2023	Bond Future	11.00	Put Buy	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2023 Bond Future			Buy	1,660	0.00
R209 On 04/05/2023 Bond Future			Sell	1,660	0.00
R209 On 04/05/2023 Bond Future			Sell	1,660	0.00
R209 On 04/05/2023 Bond Future			Buy	1,660	0.00
R209 On 04/05/2023 Bond Future	10.50	Call	Sell	2,000	0.00
R209 On 04/05/2023 Bond Future	10.50	Call	Buy	2,000	0.00
R209 On 04/05/2023 Bond Future	10.50	Call	Buy	2,000	0.00
R209 On 04/05/2023 Bond Future	10.50	Call	Sell	2,000	0.00
R209 On 04/05/2023 Bond Future	11.00	Put	Buy	2,000	0.00
R209 On 04/05/2023 Bond Future	11.00	Put	Sell	2,000	0.00
R209 On 04/05/2023 Bond Future	11.00	Put	Buy	2,000	0.00
R209 On 04/05/2023 Bond Future	11.00	Put	Sell	2,000	0.00
R213 Bond Future					
R213 On 02/02/2023 Bond Future			Sell	18	0.00
R213 On 02/02/2023 Bond Future			Buy	18	0.00
R213 On 04/05/2023 Bond Future			Sell	18	0.00
R213 On 04/05/2023 Bond Future			Buy	18	0.00
Grand Total for Daily Detailed Turnover:				45,354	0.00