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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/02/2023

TO DATE : 23/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 04/05/2023	GOVI		Sell	1	0.00
GOVI On 04/05/2023	GOVI		Buy	1	0.00
I2050 Bond Future					
2050 On 04/05/2023	Bond Future		Buy	10	0.00
2050 On 04/05/2023	Bond Future		Sell	10	0.00
R186 Bond Future					
R186 On 04/05/2023	Bond Future		Sell	10	0.00
R186 On 04/05/2023	Bond Future		Buy	10	0.00
R186 On 04/05/2023	Bond Future		Sell	10	0.00
R186 On 04/05/2023	Bond Future		Buy	10	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	26	0.00
R186 On 04/05/2023	Bond Future	Buy	26	0.00
R186 On 04/05/2023	Bond Future	Sell	35	0.00
R186 On 04/05/2023	Bond Future	Buy	35	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	Sell	76	0.00
R186 On 04/05/2023	Bond Future	Buy	76	0.00
R186 On 04/05/2023	Bond Future	Sell	80	0.00
R186 On 04/05/2023	Bond Future	Buy	80	0.00
R186 On 04/05/2023	Bond Future	Sell	90	0.00
R186 On 04/05/2023	Bond Future	Buy	90	0.00
R186 On 04/05/2023	Bond Future	Sell	90	0.00
R186 On 04/05/2023	Bond Future	Buy	90	0.00
R186 On 04/05/2023	Bond Future	Sell	170	0.00
R186 On 04/05/2023	Bond Future	Buy	170	0.00
R186 On 04/05/2023	Bond Future	Sell	180	0.00
R186 On 04/05/2023	Bond Future	Buy	180	0.00
R186 On 04/05/2023	Bond Future	Sell	232	0.00
R186 On 04/05/2023	Bond Future	Buy	232	0.00
R186 On 04/05/2023	Bond Future	Sell	245	0.00
R186 On 04/05/2023	Bond Future	Buy	245	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Buy	250	0.00
R186 On 04/05/2023	Bond Future	Sell	250	0.00
R186 On 04/05/2023	Bond Future	Sell	430	0.00
R186 On 04/05/2023	Bond Future	Buy	430	0.00
R186 On 04/05/2023	Bond Future	Buy	450	0.00
R186 On 04/05/2023	Bond Future	Sell	450	0.00
R186 On 04/05/2023	Bond Future	Sell	1,670	0.00
R186 On 04/05/2023	Bond Future	Buy	1,670	0.00
R186 On 04/05/2023	Bond Future	Sell	2,470	0.00
R186 On 04/05/2023	Bond Future	Buy	2,470	0.00
R186 On 04/05/2023	Bond Future	Sell	5,888	0.00
R186 On 04/05/2023	Bond Future	Buy	5,888	0.00

R2030 Bond Future

2030 On 04/05/2023	Bond Future	Buy	49	0.00
2030 On 04/05/2023	Bond Future	Sell	49	0.00
2030 On 03/08/2023	Bond Future	Sell	150	0.00
2030 On 03/08/2023	Bond Future	Buy	150	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2023	Bond Future			Buy	150	0.00
2030 On 03/08/2023	Bond Future			Sell	150	0.00
R2032 Bond Future						
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	2	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	2	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	2	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	2	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	2	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	2	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	4	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	4	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	4	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	4	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	4	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	4	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	5	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	5	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	5	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	5	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	5	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	5	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	7	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	7	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	7	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	7	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	7	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	7	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	9	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	9	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	9	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	9	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	9	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	9	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	18	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	18	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	18	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	18	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	18	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	18	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 01/02/2024	Bond Future	10.01	Call	Buy	31	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	31	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	31	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	31	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	31	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	31	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	34	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	34	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	34	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	34	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	34	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	34	0.00
2032 On 04/05/2023	Bond Future			Sell	45	0.00
2032 On 04/05/2023	Bond Future			Buy	45	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	47	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	47	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	47	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	47	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	47	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	47	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	50	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	50	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	50	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	50	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	50	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	50	0.00
2032 On 04/05/2023	Bond Future			Sell	51	0.00
2032 On 04/05/2023	Bond Future			Buy	51	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Buy	57	0.00
2032 On 01/02/2024	Bond Future	10.01	Call	Sell	57	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	57	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Buy	57	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	57	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	57	0.00
2032 On 04/05/2023	Bond Future			Sell	68	0.00
2032 On 04/05/2023	Bond Future			Buy	68	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	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	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	78	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2023			Buy	78	0.00
2032 On 04/05/2023			Sell	83	0.00
2032 On 04/05/2023			Buy	83	0.00
2032 On 01/02/2024	10.01	Call	Buy	100	0.00
2032 On 01/02/2024	10.01	Call	Sell	100	0.00
2032 On 01/02/2024	10.76	Call	Sell	100	0.00
2032 On 01/02/2024	10.76	Call	Buy	100	0.00
2032 On 01/02/2024	12.62	Put	Buy	100	0.00
2032 On 01/02/2024	12.62	Put	Sell	100	0.00
2032 On 04/05/2023			Sell	135	0.00
2032 On 04/05/2023			Buy	135	0.00
2032 On 01/02/2024	10.01	Call	Buy	138	0.00
2032 On 01/02/2024	10.01	Call	Sell	138	0.00
2032 On 01/02/2024	10.76	Call	Sell	138	0.00
2032 On 01/02/2024	10.76	Call	Buy	138	0.00
2032 On 01/02/2024	12.62	Put	Buy	138	0.00
2032 On 01/02/2024	12.62	Put	Sell	138	0.00
2032 On 01/02/2024	10.01	Call	Buy	148	0.00
2032 On 01/02/2024	10.01	Call	Sell	148	0.00
2032 On 01/02/2024	10.76	Call	Sell	148	0.00
2032 On 01/02/2024	10.76	Call	Buy	148	0.00
2032 On 01/02/2024	12.62	Put	Buy	148	0.00
2032 On 01/02/2024	12.62	Put	Sell	148	0.00
2032 On 01/02/2024	10.01	Call	Buy	205	0.00
2032 On 01/02/2024	10.01	Call	Sell	205	0.00
2032 On 01/02/2024	10.76	Call	Sell	205	0.00
2032 On 01/02/2024	10.76	Call	Buy	205	0.00
2032 On 01/02/2024	12.62	Put	Buy	205	0.00
2032 On 01/02/2024	12.62	Put	Sell	205	0.00
2032 On 01/02/2024	10.01	Call	Buy	223	0.00
2032 On 01/02/2024	10.01	Call	Sell	223	0.00
2032 On 01/02/2024	10.76	Call	Sell	223	0.00
2032 On 01/02/2024	10.76	Call	Buy	223	0.00
2032 On 01/02/2024	12.62	Put	Buy	223	0.00
2032 On 01/02/2024	12.62	Put	Sell	223	0.00
2032 On 04/05/2023			Sell	226	0.00
2032 On 04/05/2023			Buy	226	0.00
2032 On 04/05/2023			Sell	417	0.00
2032 On 04/05/2023			Buy	417	0.00
2032 On 01/02/2024	10.01	Call	Sell	1,200	0.00
2032 On 01/02/2024	10.01	Call	Buy	1,200	0.00

2032 On 01/02/2024	Bond Future	10.76	Call	Buy	1,200	0.00
2032 On 01/02/2024	Bond Future	10.76	Call	Sell	1,200	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Sell	1,200	0.00
2032 On 01/02/2024	Bond Future	12.62	Put	Buy	1,200	0.00
2032 On 04/05/2023	Bond Future			Sell	4,216	0.00
2032 On 04/05/2023	Bond Future			Buy	4,216	0.00
2032 On 04/05/2023	Bond Future			Sell	6,434	0.00
2032 On 04/05/2023	Bond Future			Buy	6,434	0.00
2032 On 04/05/2023	Bond Future			Sell	11,773	0.00
2032 On 04/05/2023	Bond Future			Buy	11,773	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future			Buy	4	0.00
R035 On 04/05/2023	Bond Future			Sell	4	0.00
R035 On 04/05/2023	Bond Future			Sell	12	0.00
R035 On 04/05/2023	Bond Future			Buy	12	0.00
R035 On 04/05/2023	Bond Future			Buy	13	0.00
R035 On 04/05/2023	Bond Future			Sell	13	0.00
R035 On 04/05/2023	Bond Future			Buy	15	0.00
R035 On 04/05/2023	Bond Future			Sell	15	0.00
R035 On 04/05/2023	Bond Future			Buy	24	0.00
R035 On 04/05/2023	Bond Future			Sell	24	0.00
R035 On 04/05/2023	Bond Future			Sell	29	0.00
R035 On 04/05/2023	Bond Future			Buy	29	0.00
R035 On 04/05/2023	Bond Future			Sell	173	0.00
R035 On 04/05/2023	Bond Future			Buy	173	0.00
R035 On 04/05/2023	Bond Future			Sell	214	0.00
R035 On 04/05/2023	Bond Future			Buy	214	0.00
R035 On 04/05/2023	Bond Future			Buy	368	0.00
R035 On 04/05/2023	Bond Future			Sell	368	0.00
R035 On 04/05/2023	Bond Future			Buy	424	0.00
R035 On 04/05/2023	Bond Future			Sell	424	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future			Sell	3	0.00
2037 On 04/05/2023	Bond Future			Buy	3	0.00
2037 On 04/05/2023	Bond Future			Sell	5	0.00
2037 On 04/05/2023	Bond Future			Buy	5	0.00
2037 On 04/05/2023	Bond Future			Sell	7	0.00
2037 On 04/05/2023	Bond Future			Buy	7	0.00
2037 On 04/05/2023	Bond Future			Sell	11	0.00
2037 On 04/05/2023	Bond Future			Buy	11	0.00
2037 On 04/05/2023	Bond Future			Sell	12	0.00
2037 On 04/05/2023	Bond Future			Buy	12	0.00
2037 On 04/05/2023	Bond Future			Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2023	Bond Future		Buy	12	0.00
2037 On 04/05/2023	Bond Future		Sell	18	0.00
2037 On 04/05/2023	Bond Future		Buy	18	0.00
2037 On 04/05/2023	Bond Future		Sell	61	0.00
2037 On 04/05/2023	Bond Future		Buy	61	0.00
2037 On 04/05/2023	Bond Future		Buy	68	0.00
2037 On 04/05/2023	Bond Future		Sell	68	0.00
2037 On 04/05/2023	Bond Future		Sell	73	0.00
2037 On 04/05/2023	Bond Future		Buy	73	0.00
2037 On 04/05/2023	Bond Future		Sell	83	0.00
2037 On 04/05/2023	Bond Future		Buy	83	0.00
2037 On 04/05/2023	Bond Future		Sell	152	0.00
2037 On 04/05/2023	Bond Future		Buy	152	0.00
2037 On 04/05/2023	Bond Future		Sell	177	0.00
2037 On 04/05/2023	Bond Future		Buy	177	0.00
2037 On 04/05/2023	Bond Future		Sell	215	0.00
2037 On 04/05/2023	Bond Future		Buy	215	0.00
2037 On 04/05/2023	Bond Future		Sell	246	0.00
2037 On 04/05/2023	Bond Future		Buy	246	0.00
2037 On 04/05/2023	Bond Future		Sell	393	0.00
2037 On 04/05/2023	Bond Future		Buy	393	0.00
2037 On 04/05/2023	Bond Future		Sell	457	0.00
2037 On 04/05/2023	Bond Future		Buy	457	0.00
2037 On 04/05/2023	Bond Future		Sell	1,612	0.00
2037 On 04/05/2023	Bond Future		Buy	1,612	0.00
2037 On 04/05/2023	Bond Future		Sell	2,671	0.00
2037 On 04/05/2023	Bond Future		Buy	2,671	0.00
2037 On 04/05/2023	Bond Future		Sell	6,140	0.00
2037 On 04/05/2023	Bond Future		Buy	6,140	0.00
R2040 Bond Future					
2040 On 01/02/2024	Bond Future		Sell	3	0.00
2040 On 01/02/2024	Bond Future		Buy	3	0.00
2040 On 01/02/2024	Bond Future		Buy	3	0.00
2040 On 01/02/2024	Bond Future		Sell	3	0.00
Grand Total for Daily Detailed Turnover:				57,630	0.00