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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 16/05/2023

TO DATE : 16/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 03/08/2023	Bond Future		Sell	13	0.00
2025 On 03/08/2023	Bond Future		Buy	13	0.00
2025 On 03/08/2023	Bond Future		Buy	13	0.00
2025 On 03/08/2023	Bond Future		Sell	13	0.00
<b>I2029 Bond Future</b>					
2029 On 03/08/2023	Bond Future		Sell	299	0.00
2029 On 03/08/2023	Bond Future		Buy	299	0.00
2029 On 03/08/2023	Bond Future		Sell	299	0.00
2029 On 03/08/2023	Bond Future		Buy	299	0.00
<b>I2033 Bond Future</b>					
2033 On 03/08/2023	Bond Future		Buy	72	0.00

2033 On 03/08/2023	Bond Future	Sell	72	0.00
2033 On 03/08/2023	Bond Future	Buy	72	0.00
2033 On 03/08/2023	Bond Future	Sell	72	0.00
<b>I2038 Bond Future</b>				
2038 On 03/08/2023	Bond Future	Sell	226	0.00
2038 On 03/08/2023	Bond Future	Buy	226	0.00
2038 On 03/08/2023	Bond Future	Buy	226	0.00
2038 On 03/08/2023	Bond Future	Sell	226	0.00
<b>I2046 Bond Future</b>				
2046 On 03/08/2023	Bond Future	Sell	49	0.00
2046 On 03/08/2023	Bond Future	Buy	49	0.00
2046 On 03/08/2023	Bond Future	Buy	49	0.00
2046 On 03/08/2023	Bond Future	Sell	49	0.00
<b>I2050 Bond Future</b>				
2050 On 03/08/2023	Bond Future	Buy	131	0.00
2050 On 03/08/2023	Bond Future	Sell	131	0.00
2050 On 03/08/2023	Bond Future	Buy	131	0.00
2050 On 03/08/2023	Bond Future	Sell	131	0.00
<b>R186 Bond Future</b>				
R186 On 02/11/2023	Bond Future	Sell	7	0.00
R186 On 02/11/2023	Bond Future	Buy	7	0.00
R186 On 02/11/2023	Bond Future	Sell	20	0.00
R186 On 02/11/2023	Bond Future	Buy	20	0.00
R186 On 03/08/2023	Bond Future	Buy	50	0.00
R186 On 03/08/2023	Bond Future	Sell	50	0.00
R186 On 03/08/2023	Bond Future	Sell	92	0.00
R186 On 03/08/2023	Bond Future	Buy	92	0.00
R186 On 03/08/2023	Bond Future	Sell	92	0.00
R186 On 03/08/2023	Bond Future	Buy	92	0.00
R186 On 02/11/2023	Bond Future	Buy	109	0.00
R186 On 02/11/2023	Bond Future	Sell	109	0.00
R186 On 02/11/2023	Bond Future	Sell	109	0.00
R186 On 02/11/2023	Bond Future	Buy	109	0.00
R186 On 02/11/2023	Bond Future	Buy	243	0.00
R186 On 02/11/2023	Bond Future	Sell	243	0.00
<b>R197 Bond Future</b>				
R197 On 03/08/2023	Bond Future	Sell	37	0.00
R197 On 03/08/2023	Bond Future	Buy	37	0.00
R197 On 03/08/2023	Bond Future	Sell	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 03/08/2023			Buy	37	0.00
<b>R202 Bond Future</b>					
R202 On 03/08/2023			Sell	25	0.00
R202 On 03/08/2023			Buy	25	0.00
R202 On 03/08/2023			Buy	25	0.00
R202 On 03/08/2023			Sell	25	0.00
<b>R2030 Bond Future</b>					
2030 On 03/08/2023			Buy	1	0.00
2030 On 03/08/2023			Sell	1	0.00
2030 On 03/08/2023			Buy	11	0.00
2030 On 03/08/2023			Sell	11	0.00
2030 On 03/08/2023			Buy	25	0.00
2030 On 03/08/2023			Sell	25	0.00
2030 On 02/05/2024	10.82	Call	Sell	26	0.00
2030 On 02/05/2024	10.82	Call	Buy	26	0.00
2030 On 02/05/2024	10.82	Call	Buy	26	0.00
2030 On 02/05/2024	10.82	Call	Sell	26	0.00
2030 On 02/05/2024	12.38	Put	Buy	26	0.00
2030 On 02/05/2024	12.38	Put	Sell	26	0.00
2030 On 02/05/2024	12.38	Put	Sell	26	0.00
2030 On 02/05/2024	12.38	Put	Buy	26	0.00
2030 On 03/08/2023			Sell	54	0.00
2030 On 03/08/2023			Buy	54	0.00
2030 On 03/08/2023			Sell	54	0.00
2030 On 03/08/2023			Buy	54	0.00
2030 On 03/08/2023			Buy	64	0.00
2030 On 03/08/2023			Sell	64	0.00
2030 On 03/08/2023			Buy	68	0.00
2030 On 03/08/2023			Sell	68	0.00
2030 On 03/08/2023			Buy	69	0.00
2030 On 03/08/2023			Sell	69	0.00
2030 On 03/08/2023			Buy	306	0.00
2030 On 03/08/2023			Sell	306	0.00
2030 On 03/08/2023			Sell	544	0.00
2030 On 03/08/2023			Buy	544	0.00
2030 On 03/08/2023			Buy	544	0.00
2030 On 03/08/2023			Sell	544	0.00
2030 On 03/08/2023			Buy	5,000	0.00

2030 On 03/08/2023	Bond Future	Sell	5,000	0.00
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**R2032 Bond Future**

2032 On 03/08/2023	Bond Future	Buy	9	0.00
2032 On 03/08/2023	Bond Future	Sell	9	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	42	0.00
2032 On 03/08/2023	Bond Future	Buy	42	0.00
2032 On 03/08/2023	Bond Future	Sell	42	0.00
2032 On 03/08/2023	Bond Future	Buy	42	0.00
2032 On 03/08/2023	Bond Future	Buy	118	0.00
2032 On 03/08/2023	Bond Future	Sell	118	0.00
2032 On 03/08/2023	Bond Future	Buy	127	0.00
2032 On 03/08/2023	Bond Future	Sell	127	0.00
2032 On 03/08/2023	Bond Future	Sell	127	0.00
2032 On 03/08/2023	Bond Future	Buy	127	0.00
2032 On 03/08/2023	Bond Future	Sell	204	0.00
2032 On 03/08/2023	Bond Future	Buy	204	0.00
2032 On 03/08/2023	Bond Future	Sell	204	0.00
2032 On 03/08/2023	Bond Future	Buy	204	0.00

**R2035 Bond Future**

R035 On 03/08/2023	Bond Future	Sell	8	0.00
R035 On 03/08/2023	Bond Future	Buy	8	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	Sell	28	0.00
R035 On 03/08/2023	Bond Future	Buy	28	0.00
R035 On 03/08/2023	Bond Future	Sell	30	0.00
R035 On 03/08/2023	Bond Future	Buy	30	0.00
R035 On 03/08/2023	Bond Future	Sell	30	0.00
R035 On 03/08/2023	Bond Future	Buy	30	0.00
R035 On 03/08/2023	Bond Future	Buy	40	0.00
R035 On 03/08/2023	Bond Future	Sell	40	0.00
R035 On 03/08/2023	Bond Future	Sell	92	0.00
R035 On 03/08/2023	Bond Future	Buy	92	0.00
R035 On 03/08/2023	Bond Future	Sell	92	0.00
R035 On 03/08/2023	Bond Future	Buy	92	0.00
R035 On 03/08/2023	Bond Future	Sell	180	0.00
R035 On 03/08/2023	Bond Future	Buy	180	0.00
R035 On 03/08/2023	Bond Future	Buy	287	0.00
R035 On 03/08/2023	Bond Future	Sell	287	0.00
R035 On 03/08/2023	Bond Future	Sell	287	0.00
R035 On 03/08/2023	Bond Future	Buy	287	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 03/08/2023			Sell	2	0.00
2037 On 03/08/2023			Buy	2	0.00
2037 On 03/08/2023			Sell	2	0.00
2037 On 03/08/2023			Buy	2	0.00
2037 On 03/08/2023			Sell	9	0.00
2037 On 03/08/2023			Buy	9	0.00
2037 On 03/08/2023			Sell	12	0.00
2037 On 03/08/2023			Buy	12	0.00
2037 On 03/08/2023			Sell	29	0.00
2037 On 03/08/2023			Buy	29	0.00
2037 On 03/08/2023			Sell	32	0.00
2037 On 03/08/2023			Buy	32	0.00
2037 On 03/08/2023			Sell	32	0.00
2037 On 03/08/2023			Buy	32	0.00
2037 On 03/08/2023			Sell	191	0.00
2037 On 03/08/2023			Buy	191	0.00
2037 On 03/08/2023			Buy	292	0.00
2037 On 03/08/2023			Sell	292	0.00
2037 On 03/08/2023			Buy	292	0.00
2037 On 03/08/2023			Sell	292	0.00
2037 On 03/08/2023			Buy	305	0.00
2037 On 03/08/2023			Sell	305	0.00
2037 On 03/08/2023			Sell	305	0.00
2037 On 03/08/2023			Buy	305	0.00
<b>R2040 Bond Future</b>					
2040 On 02/11/2023			Buy	104	0.00
2040 On 02/11/2023			Sell	104	0.00
2040 On 02/11/2023			Sell	104	0.00
2040 On 02/11/2023			Buy	104	0.00
2040 On 03/08/2023			Sell	301	0.00
2040 On 03/08/2023			Buy	301	0.00
2040 On 03/08/2023			Sell	301	0.00
2040 On 03/08/2023			Buy	301	0.00
<b>R2044 Bond Future</b>					
2044 On 03/08/2023			Sell	10	0.00
2044 On 03/08/2023			Buy	10	0.00

2044 On 03/08/2023	Bond Future	Sell	97	0.00
2044 On 03/08/2023	Bond Future	Buy	97	0.00
2044 On 03/08/2023	Bond Future	Sell	97	0.00
2044 On 03/08/2023	Bond Future	Buy	97	0.00

**R2048 Bond Future**

R248 On 03/08/2023	Bond Future	Sell	51	0.00
R248 On 03/08/2023	Bond Future	Buy	51	0.00
R248 On 03/08/2023	Bond Future	Sell	51	0.00
R248 On 03/08/2023	Bond Future	Buy	51	0.00

**R209 Bond Future**

R209 On 03/08/2023	Bond Future	Sell	351	0.00
R209 On 03/08/2023	Bond Future	Buy	351	0.00
R209 On 03/08/2023	Bond Future	Sell	351	0.00
R209 On 03/08/2023	Bond Future	Buy	351	0.00

**R210 Bond Future**

R210 On 03/08/2023	Bond Future	Buy	13	0.00
R210 On 03/08/2023	Bond Future	Sell	13	0.00
R210 On 03/08/2023	Bond Future	Buy	13	0.00
R210 On 03/08/2023	Bond Future	Sell	13	0.00

**R213 Bond Future**

R213 On 03/08/2023	Bond Future	Sell	19	0.00
R213 On 03/08/2023	Bond Future	Buy	19	0.00
R213 On 03/08/2023	Bond Future	Sell	19	0.00
R213 On 03/08/2023	Bond Future	Buy	19	0.00
R213 On 03/08/2023	Bond Future	Sell	29	0.00
R213 On 03/08/2023	Bond Future	Buy	29	0.00
R213 On 03/08/2023	Bond Future	Sell	29	0.00
R213 On 03/08/2023	Bond Future	Buy	29	0.00

**R214 Bond Future**

R214 On 03/08/2023	Bond Future	Sell	355	0.00
R214 On 03/08/2023	Bond Future	Buy	355	0.00
R214 On 03/08/2023	Bond Future	Sell	355	0.00
R214 On 03/08/2023	Bond Future	Buy	355	0.00

**Grand Total for Daily Detailed Turnover: 15,391 0.00**