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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2023

TO DATE : 29/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 03/08/2023			Buy	70	0.00
R186 On 03/08/2023			Sell	70	0.00
R2030 Bond Future					
2030 On 03/08/2023			Sell	4	0.00
2030 On 03/08/2023			Buy	4	0.00
2030 On 03/08/2023			Sell	31	0.00
2030 On 03/08/2023			Buy	31	0.00
2030 On 03/08/2023			Sell	48	0.00
2030 On 03/08/2023			Buy	48	0.00
2030 On 03/08/2023			Sell	62	0.00
2030 On 03/08/2023			Buy	62	0.00
2030 On 03/08/2023			Sell	80	0.00

2030 On 03/08/2023	Bond Future		Buy	80	0.00
2030 On 03/08/2023	Bond Future		Buy	90	0.00
2030 On 03/08/2023	Bond Future		Sell	90	0.00
2030 On 02/11/2023	Bond Future		Sell	106	0.00
2030 On 02/11/2023	Bond Future		Buy	106	0.00
2030 On 02/11/2023	Bond Future		Buy	106	0.00
2030 On 02/11/2023	Bond Future		Sell	106	0.00
2030 On 03/08/2023	Bond Future		Sell	300	0.00
2030 On 03/08/2023	Bond Future		Buy	300	0.00
2030 On 03/08/2023	Bond Future		Sell	300	0.00
2030 On 03/08/2023	Bond Future		Buy	300	0.00
2030 On 03/08/2023	Bond Future		Sell	382	0.00
2030 On 03/08/2023	Bond Future		Buy	382	0.00
2030 On 03/08/2023	Bond Future		Sell	607	0.00
2030 On 03/08/2023	Bond Future		Buy	607	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future		Sell	91	0.00
2032 On 03/08/2023	Bond Future		Buy	91	0.00
2032 On 03/08/2023	Bond Future		Sell	260	0.00
2032 On 03/08/2023	Bond Future		Buy	260	0.00
2032 On 03/08/2023	Bond Future		Sell	264	0.00
2032 On 03/08/2023	Bond Future		Buy	264	0.00
2032 On 03/08/2023	Bond Future		Sell	284	0.00
2032 On 03/08/2023	Bond Future		Buy	284	0.00
2032 On 03/08/2023	Bond Future		Sell	300	0.00
2032 On 03/08/2023	Bond Future		Buy	300	0.00
2032 On 03/08/2023	Bond Future		Sell	402	0.00
2032 On 03/08/2023	Bond Future		Buy	402	0.00
2032 On 03/08/2023	Bond Future		Sell	544	0.00
2032 On 03/08/2023	Bond Future		Buy	544	0.00
2032 On 03/08/2023	Bond Future		Buy	1,057	0.00
2032 On 03/08/2023	Bond Future		Sell	1,057	0.00

R2035 Bond Future

R035 On 02/11/2023	Bond Future		Buy	8	0.00
R035 On 02/11/2023	Bond Future		Sell	8	0.00
R035 On 02/11/2023	Bond Future		Sell	8	0.00
R035 On 02/11/2023	Bond Future		Buy	8	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future		Buy	50	0.00
2037 On 03/08/2023	Bond Future		Sell	50	0.00
2037 On 01/02/2024	Bond Future	12.09	Call Buy	2,500	0.00
2037 On 01/02/2024	Bond Future	12.09	Call Sell	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2037 On 01/02/2024	Bond Future	12.09	Call	Sell	2,500	0.00
2037 On 01/02/2024	Bond Future	12.09	Call	Buy	2,500	0.00
2037 On 01/02/2024	Bond Future	12.93	Put	Sell	2,500	0.00
2037 On 01/02/2024	Bond Future	13.93	Put	Buy	2,500	0.00
2037 On 01/02/2024	Bond Future	13.93	Put	Sell	2,500	0.00
2037 On 01/02/2024	Bond Future	13.93	Put	Sell	2,500	0.00
2037 On 01/02/2024	Bond Future	13.93	Put	Buy	2,500	0.00
2037 On 01/02/2024	Bond Future	12.93	Put	Buy	2,500	0.00
2037 On 01/02/2024	Bond Future	12.93	Put	Sell	2,500	0.00
2037 On 01/02/2024	Bond Future	12.93	Put	Buy	2,500	0.00
R2040 Bond Future						
2040 On 03/08/2023	Bond Future			Buy	40	0.00
2040 On 03/08/2023	Bond Future			Sell	40	0.00
2040 On 03/08/2023	Bond Future			Buy	53	0.00
2040 On 03/08/2023	Bond Future			Sell	53	0.00
2040 On 03/08/2023	Bond Future			Buy	79	0.00
2040 On 03/08/2023	Bond Future			Sell	79	0.00
2040 On 03/08/2023	Bond Future			Buy	148	0.00
2040 On 03/08/2023	Bond Future			Sell	148	0.00
2040 On 03/08/2023	Bond Future			Sell	320	0.00
2040 On 03/08/2023	Bond Future			Buy	320	0.00
R2044 Bond Future						
2044 On 03/08/2023	Bond Future			Sell	5	0.00
2044 On 03/08/2023	Bond Future			Buy	5	0.00
2044 On 03/08/2023	Bond Future			Buy	6	0.00
2044 On 03/08/2023	Bond Future			Sell	6	0.00
2044 On 03/08/2023	Bond Future			Sell	6	0.00
2044 On 03/08/2023	Bond Future			Buy	6	0.00
2044 On 03/08/2023	Bond Future			Sell	6	0.00
2044 On 03/08/2023	Bond Future			Buy	6	0.00
2044 On 03/08/2023	Bond Future			Sell	7	0.00
2044 On 03/08/2023	Bond Future			Buy	7	0.00
2044 On 03/08/2023	Bond Future			Sell	8	0.00
2044 On 03/08/2023	Bond Future			Buy	8	0.00
2044 On 03/08/2023	Bond Future			Sell	18	0.00
2044 On 03/08/2023	Bond Future			Buy	18	0.00
2044 On 03/08/2023	Bond Future			Sell	23	0.00
2044 On 03/08/2023	Bond Future			Buy	23	0.00

2044 On 03/08/2023	Bond Future			Sell	160	0.00
2044 On 03/08/2023	Bond Future			Buy	160	0.00
2044 On 03/08/2023	Bond Future			Buy	233	0.00
2044 On 03/08/2023	Bond Future			Sell	233	0.00
2044 On 03/08/2023	Bond Future			Sell	233	0.00
2044 On 03/08/2023	Bond Future			Buy	233	0.00

R2048 Bond Future

R248 On 02/11/2023	Bond Future	12.50	Call	Sell	2	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	2	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	2	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	2	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	2	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	2	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	13	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	13	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	13	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	13	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	13	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	13	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	23	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	23	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	23	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	23	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	23	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	23	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	60	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	60	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	60	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	60	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	60	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	60	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	60	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	60	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	60	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	60	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	60	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	60	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	62	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	62	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	62	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	62	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	62	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	62	0.00
R248 On 02/11/2023	Bond Future	12.50	Call	Sell	220	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/11/2023	Bond Future	12.50	Call	Buy	220	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Sell	220	0.00
R248 On 02/11/2023	Bond Future	11.80	Call	Buy	220	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Buy	220	0.00
R248 On 02/11/2023	Bond Future	13.60	Put	Sell	220	0.00
R209 Bond Future						
R209 On 03/08/2023	Bond Future			Buy	20	0.00
R209 On 03/08/2023	Bond Future			Sell	20	0.00
R209 On 02/11/2023	Bond Future			Buy	495	0.00
R209 On 02/11/2023	Bond Future			Sell	495	0.00
R209 On 02/11/2023	Bond Future			Sell	495	0.00
R209 On 02/11/2023	Bond Future			Buy	495	0.00
R213 Bond Future						
R213 On 03/08/2023	Bond Future			Sell	22	0.00
R213 On 03/08/2023	Bond Future			Buy	22	0.00
R213 On 03/08/2023	Bond Future			Sell	22	0.00
R213 On 03/08/2023	Bond Future			Buy	22	0.00
R213 On 02/11/2023	Bond Future			Buy	388	0.00
R213 On 02/11/2023	Bond Future			Sell	388	0.00
R213 On 02/11/2023	Bond Future			Sell	388	0.00
R213 On 02/11/2023	Bond Future			Buy	388	0.00
Grand Total for Daily Detailed Turnover:					24,949	0.00