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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/02/2023

TO DATE : 15/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/05/2023	Bond Future		Sell	930	0.00
R186 On 04/05/2023	Bond Future		Buy	930	0.00
R186 On 04/05/2023	Bond Future		Sell	1,460	0.00
R186 On 04/05/2023	Bond Future		Buy	1,460	0.00
R186 On 04/05/2023	Bond Future		Sell	2,390	0.00
R186 On 04/05/2023	Bond Future		Buy	2,390	0.00
R2030 Bond Future					
2030 On 03/08/2023	Bond Future		Sell	46	0.00
2030 On 03/08/2023	Bond Future		Buy	46	0.00
2030 On 03/08/2023	Bond Future		Sell	1,664	0.00
2030 On 03/08/2023	Bond Future		Buy	1,664	0.00
2030 On 03/08/2023	Bond Future		Buy	1,710	0.00

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2030 On 03/08/2023	Bond Future	Sell	1,710	0.00
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R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	55	0.00
2032 On 04/05/2023	Bond Future	Sell	55	0.00
2032 On 04/05/2023	Bond Future	Sell	55	0.00
2032 On 04/05/2023	Bond Future	Buy	55	0.00
2032 On 04/05/2023	Bond Future	Sell	888	0.00
2032 On 04/05/2023	Bond Future	Buy	888	0.00
2032 On 04/05/2023	Bond Future	Sell	890	0.00
2032 On 04/05/2023	Bond Future	Buy	890	0.00
2032 On 04/05/2023	Bond Future	Sell	1,778	0.00
2032 On 04/05/2023	Bond Future	Buy	1,778	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Sell	1	0.00
2037 On 03/08/2023	Bond Future	Buy	1	0.00
2037 On 03/08/2023	Bond Future	Sell	2	0.00
2037 On 03/08/2023	Bond Future	Buy	2	0.00
2037 On 03/08/2023	Bond Future	Sell	3	0.00
2037 On 03/08/2023	Bond Future	Buy	3	0.00
2037 On 03/08/2023	Bond Future	Sell	4	0.00
2037 On 03/08/2023	Bond Future	Buy	4	0.00
2037 On 03/08/2023	Bond Future	Sell	8	0.00
2037 On 03/08/2023	Bond Future	Buy	8	0.00
2037 On 03/08/2023	Bond Future	Sell	11	0.00
2037 On 03/08/2023	Bond Future	Buy	11	0.00
2037 On 03/08/2023	Bond Future	Sell	13	0.00
2037 On 03/08/2023	Bond Future	Buy	13	0.00
2037 On 03/08/2023	Bond Future	Sell	29	0.00
2037 On 03/08/2023	Bond Future	Buy	29	0.00
2037 On 03/08/2023	Bond Future	Sell	41	0.00
2037 On 03/08/2023	Bond Future	Buy	41	0.00
2037 On 03/08/2023	Bond Future	Sell	61	0.00
2037 On 03/08/2023	Bond Future	Buy	61	0.00
2037 On 03/08/2023	Bond Future	Sell	69	0.00
2037 On 03/08/2023	Bond Future	Buy	69	0.00
2037 On 03/08/2023	Bond Future	Sell	78	0.00
2037 On 03/08/2023	Bond Future	Buy	78	0.00
2037 On 03/08/2023	Bond Future	Sell	93	0.00
2037 On 03/08/2023	Bond Future	Buy	93	0.00
2037 On 03/08/2023	Bond Future	Sell	97	0.00
2037 On 03/08/2023	Bond Future	Buy	97	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/08/2023			Sell	159	0.00
2037 On 03/08/2023			Buy	159	0.00
2037 On 03/08/2023			Sell	182	0.00
2037 On 03/08/2023			Buy	182	0.00
2037 On 03/08/2023			Sell	310	0.00
2037 On 03/08/2023			Buy	310	0.00
2037 On 03/08/2023			Sell	507	0.00
2037 On 03/08/2023			Buy	507	0.00
2037 On 03/08/2023			Buy	1,668	0.00
2037 On 03/08/2023			Sell	1,668	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	2	0.00
2040 On 03/08/2023			Buy	2	0.00
2040 On 03/08/2023			Sell	3	0.00
2040 On 03/08/2023			Buy	3	0.00
2040 On 03/08/2023			Sell	4	0.00
2040 On 03/08/2023			Buy	4	0.00
2040 On 03/08/2023			Sell	8	0.00
2040 On 03/08/2023			Buy	8	0.00
2040 On 03/08/2023			Sell	11	0.00
2040 On 03/08/2023			Buy	11	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	28	0.00
2040 On 03/08/2023			Buy	28	0.00
2040 On 03/08/2023			Sell	40	0.00
2040 On 03/08/2023			Buy	40	0.00
2040 On 03/08/2023			Sell	60	0.00
2040 On 03/08/2023			Buy	60	0.00
2040 On 03/08/2023			Sell	68	0.00
2040 On 03/08/2023			Buy	68	0.00
2040 On 03/08/2023			Sell	77	0.00
2040 On 03/08/2023			Buy	77	0.00
2040 On 03/08/2023			Sell	91	0.00
2040 On 03/08/2023			Buy	91	0.00
2040 On 03/08/2023			Sell	96	0.00

