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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/02/2023

TO DATE : 17/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 04/05/2023	Bond Future		Sell	50	0.00
2050 On 04/05/2023	Bond Future		Buy	50	0.00
2050 On 04/05/2023	Bond Future		Sell	50	0.00
2050 On 04/05/2023	Bond Future		Buy	50	0.00
R186 Bond Future					
R186 On 04/05/2023	Bond Future		Sell	96	0.00
R186 On 04/05/2023	Bond Future		Buy	96	0.00
R186 On 02/11/2023	Bond Future		Sell	1,253	0.00
R186 On 02/11/2023	Bond Future		Buy	1,253	0.00
R186 On 02/11/2023	Bond Future		Buy	1,253	0.00
R186 On 02/11/2023	Bond Future		Sell	1,253	0.00

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R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	10	0.00
2030 On 03/08/2023	Bond Future	Buy	10	0.00
2030 On 04/05/2023	Bond Future	Sell	40	0.00
2030 On 04/05/2023	Bond Future	Buy	40	0.00
2030 On 02/11/2023	Bond Future	Buy	115	0.00
2030 On 02/11/2023	Bond Future	Sell	115	0.00
2030 On 02/11/2023	Bond Future	Buy	115	0.00
2030 On 02/11/2023	Bond Future	Sell	115	0.00
2030 On 03/08/2023	Bond Future	Sell	190	0.00
2030 On 03/08/2023	Bond Future	Buy	190	0.00
2030 On 04/05/2023	Bond Future	Sell	1,100	0.00
2030 On 04/05/2023	Bond Future	Buy	1,100	0.00
2030 On 04/05/2023	Bond Future	Sell	1,100	0.00
2030 On 04/05/2023	Bond Future	Buy	1,100	0.00
2030 On 04/05/2023	Bond Future	Sell	1,500	0.00
2030 On 04/05/2023	Bond Future	Buy	1,500	0.00
2030 On 04/05/2023	Bond Future	Buy	1,540	0.00
2030 On 04/05/2023	Bond Future	Sell	1,540	0.00
2030 On 03/08/2023	Bond Future	Sell	2,000	0.00
2030 On 03/08/2023	Bond Future	Buy	2,000	0.00
2030 On 03/08/2023	Bond Future	Sell	2,200	0.00
2030 On 03/08/2023	Bond Future	Buy	2,200	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	200	0.00
2032 On 04/05/2023	Bond Future	Sell	200	0.00
2032 On 04/05/2023	Bond Future	Sell	200	0.00
2032 On 04/05/2023	Bond Future	Buy	200	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Buy	2	0.00
2037 On 04/05/2023	Bond Future	Sell	2	0.00
2037 On 04/05/2023	Bond Future	Buy	12	0.00
2037 On 04/05/2023	Bond Future	Sell	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	Buy	37	0.00
2037 On 04/05/2023	Bond Future	Sell	37	0.00
2037 On 04/05/2023	Bond Future	Sell	42	0.00
2037 On 04/05/2023	Bond Future	Buy	42	0.00
2037 On 04/05/2023	Bond Future	Buy	65	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2023			Sell	65	0.00
2037 On 04/05/2023			Buy	96	0.00
2037 On 04/05/2023			Sell	96	0.00
2037 On 04/05/2023			Sell	210	0.00
2037 On 04/05/2023			Buy	210	0.00
2037 On 04/05/2023			Sell	270	0.00
2037 On 04/05/2023			Buy	270	0.00
2037 On 04/05/2023			Buy	498	0.00
2037 On 04/05/2023			Sell	498	0.00
2037 On 04/05/2023			Sell	800	0.00
2037 On 04/05/2023			Buy	800	0.00
2037 On 04/05/2023			Buy	1,007	0.00
2037 On 04/05/2023			Sell	1,007	0.00
2037 On 04/05/2023			Buy	1,717	0.00
2037 On 04/05/2023			Sell	1,717	0.00
R2040 Bond Future					
2040 On 03/08/2023			Buy	1	0.00
2040 On 03/08/2023			Sell	1	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	4	0.00
2040 On 03/08/2023			Buy	4	0.00
2040 On 03/08/2023			Sell	6	0.00
2040 On 03/08/2023			Buy	6	0.00
2040 On 03/08/2023			Sell	6	0.00
2040 On 03/08/2023			Buy	6	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	9	0.00
2040 On 03/08/2023			Buy	9	0.00
2040 On 03/08/2023			Sell	16	0.00
2040 On 03/08/2023			Buy	16	0.00
2040 On 03/08/2023			Sell	16	0.00
2040 On 03/08/2023			Buy	16	0.00
2040 On 04/05/2023			Buy	17	0.00
2040 On 04/05/2023			Sell	17	0.00
2040 On 03/08/2023			Sell	22	0.00
2040 On 03/08/2023			Buy	22	0.00

2040 On 03/08/2023	Bond Future	Sell	25	0.00
2040 On 03/08/2023	Bond Future	Buy	25	0.00
2040 On 03/08/2023	Bond Future	Sell	44	0.00
2040 On 03/08/2023	Bond Future	Buy	44	0.00
2040 On 03/08/2023	Bond Future	Sell	75	0.00
2040 On 03/08/2023	Bond Future	Buy	75	0.00
2040 On 04/05/2023	Bond Future	Buy	80	0.00
2040 On 04/05/2023	Bond Future	Sell	80	0.00
2040 On 03/08/2023	Bond Future	Sell	80	0.00
2040 On 03/08/2023	Bond Future	Buy	80	0.00
2040 On 03/08/2023	Bond Future	Sell	136	0.00
2040 On 03/08/2023	Bond Future	Buy	136	0.00
2040 On 03/08/2023	Bond Future	Sell	183	0.00
2040 On 03/08/2023	Bond Future	Buy	183	0.00
2040 On 03/08/2023	Bond Future	Sell	210	0.00
2040 On 03/08/2023	Bond Future	Buy	210	0.00
2040 On 03/08/2023	Bond Future	Sell	313	0.00
2040 On 03/08/2023	Bond Future	Buy	313	0.00
2040 On 03/08/2023	Bond Future	Sell	357	0.00
2040 On 03/08/2023	Bond Future	Buy	357	0.00
2040 On 04/05/2023	Bond Future	Buy	403	0.00
2040 On 04/05/2023	Bond Future	Sell	403	0.00
2040 On 04/05/2023	Bond Future	Sell	500	0.00
2040 On 04/05/2023	Bond Future	Buy	500	0.00
2040 On 03/08/2023	Bond Future	Buy	1,515	0.00
2040 On 03/08/2023	Bond Future	Sell	1,515	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future	Sell	1	0.00
2044 On 04/05/2023	Bond Future	Buy	1	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Buy	2	0.00
R248 On 04/05/2023	Bond Future	Sell	2	0.00
R248 On 04/05/2023	Bond Future	Sell	2	0.00
R248 On 04/05/2023	Bond Future	Buy	2	0.00
R248 On 04/05/2023	Bond Future	Sell	2	0.00
R248 On 04/05/2023	Bond Future	Buy	2	0.00
R248 On 04/05/2023	Bond Future	Sell	2	0.00
R248 On 04/05/2023	Bond Future	Buy	2	0.00
R248 On 04/05/2023	Bond Future	Sell	38	0.00
R248 On 04/05/2023	Bond Future	Buy	38	0.00
R248 On 04/05/2023	Bond Future	Sell	202	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2023	Bond Future		Buy	202	0.00
R248 On 04/05/2023	Bond Future		Sell	240	0.00
R248 On 04/05/2023	Bond Future		Buy	240	0.00
R209 Bond Future					
R209 On 02/11/2023	Bond Future		Buy	3	0.00
R209 On 02/11/2023	Bond Future		Sell	3	0.00
R209 On 02/11/2023	Bond Future		Buy	7	0.00
R209 On 02/11/2023	Bond Future		Sell	7	0.00
R209 On 02/11/2023	Bond Future		Buy	15	0.00
R209 On 02/11/2023	Bond Future		Sell	15	0.00
R209 On 02/11/2023	Bond Future		Sell	22	0.00
R209 On 02/11/2023	Bond Future		Buy	22	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Buy	2	0.00
R213 On 02/11/2023	Bond Future		Sell	2	0.00
R213 On 02/11/2023	Bond Future		Buy	5	0.00
R213 On 02/11/2023	Bond Future		Sell	5	0.00
R213 On 02/11/2023	Bond Future		Buy	7	0.00
R213 On 02/11/2023	Bond Future		Sell	7	0.00
Grand Total for Daily Detailed Turnover:				22,366	0.00