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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/03/2023

TO DATE : 24/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Buy	4	0.00
R186 On 02/11/2023	Bond Future		Sell	4	0.00
R186 On 02/11/2023	Bond Future		Buy	6	0.00
R186 On 02/11/2023	Bond Future		Sell	6	0.00
R186 On 04/05/2023	Bond Future		Sell	16	0.00
R186 On 04/05/2023	Bond Future		Buy	16	0.00
R186 On 04/05/2023	Bond Future		Sell	38	0.00
R186 On 04/05/2023	Bond Future		Buy	38	0.00
R186 On 04/05/2023	Bond Future		Sell	54	0.00
R186 On 04/05/2023	Bond Future		Buy	54	0.00
R2030 Bond Future					
2030 On 04/05/2023	Bond Future		Sell	18	0.00

2030 On 04/05/2023	Bond Future	Buy	18	0.00
2030 On 04/05/2023	Bond Future	Sell	76	0.00
2030 On 04/05/2023	Bond Future	Buy	76	0.00
2030 On 04/05/2023	Bond Future	Sell	140	0.00
2030 On 04/05/2023	Bond Future	Buy	140	0.00
2030 On 04/05/2023	Bond Future	Sell	280	0.00
2030 On 04/05/2023	Bond Future	Buy	280	0.00
2030 On 04/05/2023	Bond Future	Sell	1,480	0.00
2030 On 04/05/2023	Bond Future	Buy	1,480	0.00
2030 On 04/05/2023	Bond Future	Sell	2,930	0.00
2030 On 04/05/2023	Bond Future	Buy	2,930	0.00
2030 On 04/05/2023	Bond Future	Sell	4,644	0.00
2030 On 04/05/2023	Bond Future	Buy	4,644	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Sell	8	0.00
2032 On 04/05/2023	Bond Future	Buy	8	0.00
2032 On 04/05/2023	Bond Future	Buy	8	0.00
2032 On 04/05/2023	Bond Future	Sell	8	0.00
2032 On 04/05/2023	Bond Future	Buy	500	0.00
2032 On 04/05/2023	Bond Future	Sell	500	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	Sell	130	0.00
R035 On 04/05/2023	Bond Future	Buy	130	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Sell	220	0.00
2037 On 04/05/2023	Bond Future	Buy	220	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future	Buy	11	0.00
2044 On 04/05/2023	Bond Future	Sell	11	0.00
2044 On 04/05/2023	Bond Future	Buy	12	0.00
2044 On 04/05/2023	Bond Future	Sell	12	0.00
2044 On 04/05/2023	Bond Future	Sell	23	0.00
2044 On 04/05/2023	Bond Future	Buy	23	0.00
2044 On 04/05/2023	Bond Future	Buy	250	0.00
2044 On 04/05/2023	Bond Future	Sell	250	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Sell	120	0.00
R248 On 04/05/2023	Bond Future	Buy	120	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 04/05/2023	Bond Future		Sell	100	0.00
R209 On 04/05/2023	Bond Future		Buy	100	0.00
R209 On 04/05/2023	Bond Future		Sell	100	0.00
R209 On 04/05/2023	Bond Future		Buy	100	0.00
R209 On 04/05/2023	Bond Future		Buy	200	0.00
R209 On 04/05/2023	Bond Future		Sell	200	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Sell	14	0.00
R213 On 02/11/2023	Bond Future		Buy	14	0.00
R213 On 02/11/2023	Bond Future		Buy	14	0.00
R213 On 02/11/2023	Bond Future		Sell	14	0.00
Grand Total for Daily Detailed Turnover:				11,396	0.00