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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/03/2023

TO DATE : 31/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/05/2023			Buy	111	0.00
R186 On 04/05/2023			Sell	111	0.00
R186 On 02/11/2023			Buy	1,109	0.00
R186 On 02/11/2023			Sell	1,109	0.00
R186 On 02/11/2023			Buy	1,109	0.00
R186 On 02/11/2023			Sell	1,109	0.00
R186 On 04/05/2023			Sell	20,200	0.00
R186 On 04/05/2023			Buy	20,200	0.00
R186 On 03/08/2023			Buy	20,200	0.00
R186 On 03/08/2023			Sell	20,200	0.00
R2030 Bond Future					
2030 On 04/05/2023			Buy	14	0.00

2030 On 04/05/2023	Bond Future	Sell	14	0.00
2030 On 03/08/2023	Bond Future	Buy	36	0.00
2030 On 03/08/2023	Bond Future	Sell	36	0.00
2030 On 04/05/2023	Bond Future	Buy	57	0.00
2030 On 04/05/2023	Bond Future	Sell	57	0.00
2030 On 04/05/2023	Bond Future	Buy	73	0.00
2030 On 04/05/2023	Bond Future	Sell	73	0.00
2030 On 04/05/2023	Bond Future	Buy	151	0.00
2030 On 04/05/2023	Bond Future	Sell	151	0.00
2030 On 03/08/2023	Bond Future	Buy	215	0.00
2030 On 03/08/2023	Bond Future	Sell	215	0.00
2030 On 03/08/2023	Bond Future	Buy	251	0.00
2030 On 03/08/2023	Bond Future	Sell	251	0.00
2030 On 04/05/2023	Bond Future	Sell	320	0.00
2030 On 04/05/2023	Bond Future	Buy	320	0.00
2030 On 04/05/2023	Bond Future	Buy	600	0.00
2030 On 04/05/2023	Bond Future	Sell	600	0.00
2030 On 03/08/2023	Bond Future	Sell	600	0.00
2030 On 03/08/2023	Bond Future	Buy	600	0.00
2030 On 04/05/2023	Bond Future	Sell	696	0.00
2030 On 04/05/2023	Bond Future	Buy	696	0.00
2030 On 04/05/2023	Bond Future	Sell	1,016	0.00
2030 On 04/05/2023	Bond Future	Buy	1,016	0.00
2030 On 04/05/2023	Bond Future	Buy	1,796	0.00
2030 On 04/05/2023	Bond Future	Sell	1,796	0.00
2030 On 04/05/2023	Bond Future	Buy	1,890	0.00
2030 On 04/05/2023	Bond Future	Sell	1,890	0.00
2030 On 04/05/2023	Bond Future	Buy	3,981	0.00
2030 On 04/05/2023	Bond Future	Sell	3,981	0.00
2030 On 04/05/2023	Bond Future	Sell	28,840	0.00
2030 On 04/05/2023	Bond Future	Buy	28,840	0.00
2030 On 03/08/2023	Bond Future	Buy	28,840	0.00
2030 On 03/08/2023	Bond Future	Sell	28,840	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	1	0.00
2032 On 04/05/2023	Bond Future	Sell	1	0.00
2032 On 04/05/2023	Bond Future	Buy	1	0.00
2032 On 04/05/2023	Bond Future	Sell	1	0.00
2032 On 04/05/2023	Bond Future	Buy	5	0.00
2032 On 04/05/2023	Bond Future	Sell	5	0.00
2032 On 04/05/2023	Bond Future	Buy	6	0.00
2032 On 04/05/2023	Bond Future	Sell	6	0.00
2032 On 04/05/2023	Bond Future	Buy	6	0.00
2032 On 04/05/2023	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2023	Bond Future		Buy	7	0.00
2032 On 04/05/2023	Bond Future		Sell	7	0.00
2032 On 04/05/2023	Bond Future		Buy	7	0.00
2032 On 04/05/2023	Bond Future		Sell	7	0.00
2032 On 04/05/2023	Bond Future		Buy	9	0.00
2032 On 04/05/2023	Bond Future		Sell	9	0.00
2032 On 04/05/2023	Bond Future		Buy	9	0.00
2032 On 04/05/2023	Bond Future		Sell	9	0.00
2032 On 04/05/2023	Bond Future		Buy	14	0.00
2032 On 04/05/2023	Bond Future		Sell	14	0.00
2032 On 04/05/2023	Bond Future		Buy	15	0.00
2032 On 04/05/2023	Bond Future		Sell	15	0.00
2032 On 04/05/2023	Bond Future		Buy	15	0.00
2032 On 04/05/2023	Bond Future		Sell	15	0.00
2032 On 04/05/2023	Bond Future		Buy	15	0.00
2032 On 04/05/2023	Bond Future		Sell	15	0.00
2032 On 04/05/2023	Bond Future		Buy	16	0.00
2032 On 04/05/2023	Bond Future		Sell	16	0.00
2032 On 04/05/2023	Bond Future		Buy	21	0.00
2032 On 04/05/2023	Bond Future		Sell	21	0.00
2032 On 04/05/2023	Bond Future		Buy	22	0.00
2032 On 04/05/2023	Bond Future		Sell	22	0.00
2032 On 04/05/2023	Bond Future		Buy	24	0.00
2032 On 04/05/2023	Bond Future		Sell	24	0.00
2032 On 04/05/2023	Bond Future		Buy	41	0.00
2032 On 04/05/2023	Bond Future		Sell	41	0.00
2032 On 04/05/2023	Bond Future		Buy	46	0.00
2032 On 04/05/2023	Bond Future		Sell	46	0.00
2032 On 04/05/2023	Bond Future		Buy	53	0.00
2032 On 04/05/2023	Bond Future		Sell	53	0.00
2032 On 04/05/2023	Bond Future		Buy	76	0.00
2032 On 04/05/2023	Bond Future		Sell	76	0.00
2032 On 04/05/2023	Bond Future		Buy	80	0.00
2032 On 04/05/2023	Bond Future		Sell	80	0.00
2032 On 04/05/2023	Bond Future		Buy	82	0.00
2032 On 04/05/2023	Bond Future		Sell	82	0.00
2032 On 04/05/2023	Bond Future		Buy	101	0.00
2032 On 04/05/2023	Bond Future		Sell	101	0.00
2032 On 04/05/2023	Bond Future		Buy	110	0.00
2032 On 04/05/2023	Bond Future		Sell	110	0.00
2032 On 04/05/2023	Bond Future		Buy	119	0.00

2032 On 04/05/2023	Bond Future	Sell	119	0.00
2032 On 04/05/2023	Bond Future	Buy	173	0.00
2032 On 04/05/2023	Bond Future	Sell	173	0.00
2032 On 04/05/2023	Bond Future	Buy	179	0.00
2032 On 04/05/2023	Bond Future	Sell	179	0.00
2032 On 04/05/2023	Bond Future	Buy	298	0.00
2032 On 04/05/2023	Bond Future	Sell	298	0.00
2032 On 04/05/2023	Bond Future	Buy	570	0.00
2032 On 04/05/2023	Bond Future	Sell	570	0.00
2032 On 04/05/2023	Bond Future	Buy	612	0.00
2032 On 04/05/2023	Bond Future	Sell	612	0.00
2032 On 04/05/2023	Bond Future	Buy	922	0.00
2032 On 04/05/2023	Bond Future	Sell	922	0.00
2032 On 04/05/2023	Bond Future	Buy	1,247	0.00
2032 On 04/05/2023	Bond Future	Sell	1,247	0.00
2032 On 04/05/2023	Bond Future	Buy	2,470	0.00
2032 On 04/05/2023	Bond Future	Sell	2,470	0.00
2032 On 04/05/2023	Bond Future	Buy	2,680	0.00
2032 On 04/05/2023	Bond Future	Sell	2,680	0.00
2032 On 04/05/2023	Bond Future	Buy	5,112	0.00
2032 On 04/05/2023	Bond Future	Sell	5,112	0.00
2032 On 04/05/2023	Bond Future	Sell	6,940	0.00
2032 On 04/05/2023	Bond Future	Buy	6,940	0.00
2032 On 03/08/2023	Bond Future	Buy	6,940	0.00
2032 On 03/08/2023	Bond Future	Sell	6,940	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Buy	3	0.00
R035 On 03/08/2023	Bond Future	Sell	3	0.00
R035 On 03/08/2023	Bond Future	Buy	6	0.00
R035 On 03/08/2023	Bond Future	Sell	6	0.00
R035 On 03/08/2023	Bond Future	Sell	50	0.00
R035 On 03/08/2023	Bond Future	Buy	50	0.00
R035 On 04/05/2023	Bond Future	Sell	57	0.00
R035 On 04/05/2023	Bond Future	Buy	57	0.00
R035 On 04/05/2023	Bond Future	Buy	260	0.00
R035 On 04/05/2023	Bond Future	Sell	260	0.00
R035 On 04/05/2023	Bond Future	Sell	260	0.00
R035 On 04/05/2023	Bond Future	Buy	260	0.00
R035 On 03/08/2023	Bond Future	Buy	337	0.00
R035 On 03/08/2023	Bond Future	Sell	337	0.00
R035 On 03/08/2023	Bond Future	Sell	340	0.00
R035 On 03/08/2023	Bond Future	Buy	340	0.00
R035 On 03/08/2023	Bond Future	Sell	346	0.00
R035 On 03/08/2023	Bond Future	Buy	346	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 03/08/2023	Bond Future		Sell	550	0.00
R035 On 03/08/2023	Bond Future		Buy	550	0.00
R035 On 03/08/2023	Bond Future		Sell	1,360	0.00
R035 On 03/08/2023	Bond Future		Buy	1,360	0.00
R035 On 03/08/2023	Bond Future		Sell	2,700	0.00
R035 On 03/08/2023	Bond Future		Buy	2,700	0.00
R035 On 03/08/2023	Bond Future		Buy	5,000	0.00
R035 On 03/08/2023	Bond Future		Sell	5,000	0.00
R035 On 04/05/2023	Bond Future		Sell	6,030	0.00
R035 On 04/05/2023	Bond Future		Buy	6,030	0.00
R035 On 03/08/2023	Bond Future		Buy	6,030	0.00
R035 On 03/08/2023	Bond Future		Sell	6,030	0.00
R2037 Bond Future					
2037 On 04/05/2023	Bond Future		Sell	107	0.00
2037 On 04/05/2023	Bond Future		Buy	107	0.00
2037 On 04/05/2023	Bond Future		Sell	2,300	0.00
2037 On 04/05/2023	Bond Future		Buy	2,300	0.00
2037 On 03/08/2023	Bond Future		Buy	2,300	0.00
2037 On 03/08/2023	Bond Future		Sell	2,300	0.00
R2040 Bond Future					
2040 On 04/05/2023	Bond Future		Buy	7,880	0.00
2040 On 04/05/2023	Bond Future		Sell	7,880	0.00
2040 On 03/08/2023	Bond Future		Sell	7,880	0.00
2040 On 03/08/2023	Bond Future		Buy	7,880	0.00
R2044 Bond Future					
2044 On 03/08/2023	Bond Future		Sell	1	0.00
2044 On 03/08/2023	Bond Future		Buy	1	0.00
2044 On 03/08/2023	Bond Future		Sell	4	0.00
2044 On 03/08/2023	Bond Future		Buy	4	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	16	0.00
2044 On 03/08/2023	Bond Future		Buy	16	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	27	0.00
2044 On 03/08/2023	Bond Future	Buy	27	0.00
2044 On 03/08/2023	Bond Future	Sell	43	0.00
2044 On 03/08/2023	Bond Future	Buy	43	0.00
2044 On 03/08/2023	Bond Future	Sell	60	0.00
2044 On 03/08/2023	Bond Future	Buy	60	0.00
2044 On 03/08/2023	Bond Future	Sell	85	0.00
2044 On 03/08/2023	Bond Future	Buy	85	0.00
2044 On 03/08/2023	Bond Future	Sell	123	0.00
2044 On 03/08/2023	Bond Future	Buy	123	0.00
2044 On 03/08/2023	Bond Future	Sell	194	0.00
2044 On 03/08/2023	Bond Future	Buy	194	0.00
2044 On 03/08/2023	Bond Future	Sell	200	0.00
2044 On 03/08/2023	Bond Future	Buy	200	0.00
2044 On 03/08/2023	Bond Future	Sell	255	0.00
2044 On 03/08/2023	Bond Future	Buy	255	0.00
2044 On 03/08/2023	Bond Future	Sell	334	0.00
2044 On 03/08/2023	Bond Future	Buy	334	0.00
2044 On 03/08/2023	Bond Future	Sell	372	0.00
2044 On 03/08/2023	Bond Future	Buy	372	0.00
2044 On 03/08/2023	Bond Future	Sell	639	0.00
2044 On 03/08/2023	Bond Future	Buy	639	0.00
2044 On 03/08/2023	Bond Future	Sell	1,033	0.00
2044 On 03/08/2023	Bond Future	Buy	1,033	0.00
2044 On 04/05/2023	Bond Future	Sell	2,000	0.00
2044 On 04/05/2023	Bond Future	Buy	2,000	0.00
2044 On 03/08/2023	Bond Future	Buy	2,000	0.00
2044 On 03/08/2023	Bond Future	Sell	2,000	0.00
2044 On 04/05/2023	Bond Future	Buy	2,670	0.00
2044 On 04/05/2023	Bond Future	Sell	2,670	0.00
2044 On 03/08/2023	Bond Future	Sell	2,670	0.00
2044 On 03/08/2023	Bond Future	Buy	2,670	0.00
2044 On 03/08/2023	Bond Future	Sell	3,448	0.00
2044 On 03/08/2023	Bond Future	Buy	3,448	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Buy	62	0.00
R248 On 04/05/2023	Bond Future	Sell	62	0.00
R248 On 04/05/2023	Bond Future	Buy	62	0.00
R248 On 04/05/2023	Bond Future	Sell	62	0.00
R248 On 04/05/2023	Bond Future	Buy	147,550	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2023	Bond Future		Sell	147,550	0.00
R248 On 03/08/2023	Bond Future		Sell	147,550	0.00
R248 On 03/08/2023	Bond Future		Buy	147,550	0.00
Grand Total for Daily Detailed Turnover:				496,405	0.00