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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/06/2023

TO DATE : 29/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 03/08/2023	Bond Future		Sell	60	0.00
2033 On 03/08/2023	Bond Future		Buy	60	0.00
2033 On 03/08/2023	Bond Future		Buy	60	0.00
2033 On 03/08/2023	Bond Future		Sell	60	0.00
2033 On 03/08/2023	Bond Future		Buy	60	0.00
2033 On 03/08/2023	Bond Future		Sell	60	0.00
I2038 Bond Future					
2038 On 03/08/2023	Bond Future		Sell	30	0.00
2038 On 03/08/2023	Bond Future		Buy	30	0.00
2038 On 03/08/2023	Bond Future		Buy	30	0.00
2038 On 03/08/2023	Bond Future		Sell	30	0.00
2038 On 03/08/2023	Bond Future		Buy	30	0.00

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2038 On 03/08/2023	Bond Future	Sell	30	0.00
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R186 Bond Future

R186 On 03/08/2023	Bond Future	Buy	30	0.00
R186 On 03/08/2023	Bond Future	Sell	30	0.00
R186 On 03/08/2023	Bond Future	Buy	174	0.00
R186 On 03/08/2023	Bond Future	Sell	174	0.00
R186 On 03/08/2023	Bond Future	Sell	174	0.00
R186 On 03/08/2023	Bond Future	Buy	174	0.00
R186 On 03/08/2023	Bond Future	Buy	200	0.00
R186 On 03/08/2023	Bond Future	Sell	200	0.00
R186 On 03/08/2023	Bond Future	Buy	200	0.00
R186 On 03/08/2023	Bond Future	Sell	200	0.00
R186 On 03/08/2023	Bond Future	Sell	500	0.00
R186 On 03/08/2023	Bond Future	Buy	500	0.00
R186 On 03/08/2023	Bond Future	Buy	500	0.00
R186 On 03/08/2023	Bond Future	Sell	500	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	47	0.00
2030 On 03/08/2023	Bond Future	Buy	47	0.00
2030 On 03/08/2023	Bond Future	Sell	51	0.00
2030 On 03/08/2023	Bond Future	Buy	51	0.00
2030 On 03/08/2023	Bond Future	Sell	57	0.00
2030 On 03/08/2023	Bond Future	Buy	57	0.00
2030 On 03/08/2023	Bond Future	Sell	67	0.00
2030 On 03/08/2023	Bond Future	Buy	67	0.00
2030 On 03/08/2023	Bond Future	Sell	75	0.00
2030 On 03/08/2023	Bond Future	Buy	75	0.00
2030 On 03/08/2023	Bond Future	Sell	83	0.00
2030 On 03/08/2023	Bond Future	Buy	83	0.00
2030 On 03/08/2023	Bond Future	Sell	114	0.00
2030 On 03/08/2023	Bond Future	Buy	114	0.00
2030 On 03/08/2023	Bond Future	Sell	126	0.00
2030 On 03/08/2023	Bond Future	Buy	126	0.00
2030 On 03/08/2023	Bond Future	Buy	126	0.00
2030 On 03/08/2023	Bond Future	Sell	126	0.00
2030 On 03/08/2023	Bond Future	Buy	126	0.00
2030 On 03/08/2023	Bond Future	Sell	126	0.00
2030 On 03/08/2023	Bond Future	Sell	138	0.00
2030 On 03/08/2023	Bond Future	Buy	138	0.00
2030 On 03/08/2023	Bond Future	Sell	140	0.00
2030 On 03/08/2023	Bond Future	Buy	140	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2023			Sell	200	0.00
2030 On 03/08/2023			Buy	200	0.00
2030 On 03/08/2023			Buy	338	0.00
2030 On 03/08/2023			Sell	338	0.00
2030 On 03/08/2023			Sell	338	0.00
2030 On 03/08/2023			Buy	338	0.00
2030 On 03/08/2023			Buy	338	0.00
2030 On 03/08/2023			Sell	338	0.00
R2032 Bond Future					
2032 On 03/08/2023			Sell	620	0.00
2032 On 03/08/2023			Buy	620	0.00
2032 On 02/11/2023			Buy	800	0.00
2032 On 02/11/2023			Sell	800	0.00
2032 On 02/11/2023			Buy	800	0.00
2032 On 02/11/2023			Sell	800	0.00
2032 On 03/08/2023			Sell	895	0.00
2032 On 03/08/2023			Buy	895	0.00
2032 On 03/08/2023			Sell	1,515	0.00
2032 On 03/08/2023			Buy	1,515	0.00
R2035 Bond Future					
R035 On 03/08/2023			Buy	500	0.00
R035 On 03/08/2023			Sell	500	0.00
R035 On 03/08/2023			Buy	500	0.00
R035 On 03/08/2023			Sell	500	0.00
R2037 Bond Future					
2037 On 03/08/2023			Buy	3	0.00
2037 On 03/08/2023			Sell	3	0.00
2037 On 03/08/2023			Buy	3	0.00
2037 On 03/08/2023			Sell	3	0.00
2037 On 03/08/2023			Buy	153	0.00
2037 On 03/08/2023			Sell	153	0.00
2037 On 03/08/2023			Buy	390	0.00
2037 On 03/08/2023			Sell	390	0.00
R2040 Bond Future					

2040 On 02/11/2023	Bond Future	Buy	11	0.00
2040 On 02/11/2023	Bond Future	Sell	11	0.00
2040 On 03/08/2023	Bond Future	Buy	750	0.00
2040 On 03/08/2023	Bond Future	Sell	750	0.00
R2044 Bond Future				
2044 On 03/08/2023	Bond Future	Buy	370	0.00
2044 On 03/08/2023	Bond Future	Sell	370	0.00
2044 On 03/08/2023	Bond Future	Sell	3,000	0.00
2044 On 03/08/2023	Bond Future	Buy	3,000	0.00
2044 On 03/08/2023	Bond Future	Sell	3,000	0.00
2044 On 03/08/2023	Bond Future	Buy	3,000	0.00
R209 Bond Future				
R209 On 02/11/2023	Bond Future	Buy	1	0.00
R209 On 02/11/2023	Bond Future	Sell	1	0.00
R209 On 02/11/2023	Bond Future	Buy	1	0.00
R209 On 02/11/2023	Bond Future	Sell	1	0.00
R209 On 02/11/2023	Bond Future	Buy	17	0.00
R209 On 02/11/2023	Bond Future	Sell	17	0.00
Grand Total for Daily Detailed Turnover:			17,741	0.00