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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/03/2023

TO DATE : 22/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/05/2023	Index Future		Buy	1	0.00
ALBI On 04/05/2023	Index Future		Sell	1	0.00
R2030 Bond Future					
2030 On 04/05/2023	Bond Future		Buy	22	0.00
2030 On 04/05/2023	Bond Future		Sell	22	0.00
2030 On 04/05/2023	Bond Future		Buy	299	0.00
2030 On 04/05/2023	Bond Future		Sell	299	0.00
2030 On 04/05/2023	Bond Future		Buy	392	0.00
2030 On 04/05/2023	Bond Future		Sell	392	0.00
2030 On 04/05/2023	Bond Future		Buy	713	0.00
2030 On 04/05/2023	Bond Future		Sell	713	0.00

R2032 Bond Future

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	10	0.00
2032 On 04/05/2023	Bond Future	Sell	10	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	23	0.00
2032 On 04/05/2023	Bond Future	Sell	23	0.00
2032 On 04/05/2023	Bond Future	Buy	90	0.00
2032 On 04/05/2023	Bond Future	Sell	90	0.00
2032 On 04/05/2023	Bond Future	Buy	112	0.00
2032 On 04/05/2023	Bond Future	Sell	112	0.00
2032 On 04/05/2023	Bond Future	Sell	267	0.00
2032 On 04/05/2023	Bond Future	Buy	267	0.00

R2035 Bond Future

R035 On 04/05/2023	Bond Future	Sell	20	0.00
R035 On 04/05/2023	Bond Future	Buy	20	0.00
R035 On 04/05/2023	Bond Future	Sell	20	0.00
R035 On 04/05/2023	Bond Future	Buy	20	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Sell	4	0.00
2040 On 04/05/2023	Bond Future	Buy	4	0.00
2040 On 04/05/2023	Bond Future	Sell	4	0.00
2040 On 04/05/2023	Bond Future	Buy	4	0.00

R209 Bond Future

R209 On 04/05/2023	Bond Future	Buy	250	0.00
R209 On 04/05/2023	Bond Future	Sell	250	0.00

R213 Bond Future

R213 On 04/05/2023	Bond Future	Buy	2	0.00
R213 On 04/05/2023	Bond Future	Sell	2	0.00
R213 On 04/05/2023	Bond Future	Buy	8	0.00
R213 On 04/05/2023	Bond Future	Sell	8	0.00
R213 On 04/05/2023	Bond Future	Buy	8	0.00
R213 On 04/05/2023	Bond Future	Sell	8	0.00
R213 On 04/05/2023	Bond Future	Buy	12	0.00
R213 On 04/05/2023	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 04/05/2023	Bond Future		Buy	15	0.00
R213 On 04/05/2023	Bond Future		Sell	15	0.00
R213 On 04/05/2023	Bond Future		Buy	18	0.00
R213 On 04/05/2023	Bond Future		Sell	18	0.00
R213 On 04/05/2023	Bond Future		Buy	20	0.00
R213 On 04/05/2023	Bond Future		Sell	20	0.00
R213 On 04/05/2023	Bond Future		Buy	21	0.00
R213 On 04/05/2023	Bond Future		Sell	21	0.00
R213 On 04/05/2023	Bond Future		Buy	26	0.00
R213 On 04/05/2023	Bond Future		Sell	26	0.00
R213 On 04/05/2023	Bond Future		Buy	26	0.00
R213 On 04/05/2023	Bond Future		Sell	26	0.00
R213 On 04/05/2023	Bond Future		Buy	47	0.00
R213 On 04/05/2023	Bond Future		Sell	47	0.00
R213 On 04/05/2023	Bond Future		Buy	55	0.00
R213 On 04/05/2023	Bond Future		Sell	55	0.00
R213 On 04/05/2023	Bond Future		Buy	62	0.00
R213 On 04/05/2023	Bond Future		Sell	62	0.00
R213 On 04/05/2023	Bond Future		Buy	72	0.00
R213 On 04/05/2023	Bond Future		Sell	72	0.00
R213 On 04/05/2023	Bond Future		Buy	76	0.00
R213 On 04/05/2023	Bond Future		Sell	76	0.00
R213 On 04/05/2023	Bond Future		Buy	99	0.00
R213 On 04/05/2023	Bond Future		Sell	99	0.00
R213 On 04/05/2023	Bond Future		Buy	109	0.00
R213 On 04/05/2023	Bond Future		Sell	109	0.00
R213 On 04/05/2023	Bond Future		Buy	162	0.00
R213 On 04/05/2023	Bond Future		Sell	162	0.00
R213 On 04/05/2023	Bond Future		Buy	1,708	0.00
R213 On 04/05/2023	Bond Future		Sell	1,708	0.00
R213 On 04/05/2023	Bond Future		Buy	3,631	0.00
R213 On 04/05/2023	Bond Future		Sell	3,631	0.00
R213 On 04/05/2023	Bond Future		Sell	6,177	0.00
R213 On 04/05/2023	Bond Future		Buy	6,177	0.00
Grand Total for Daily Detailed Turnover:				14,613	0.00