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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2023

TO DATE : 29/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023			Sell	6	0.00
R186 On 02/11/2023			Buy	6	0.00
R186 On 02/11/2023			Buy	6	0.00
R186 On 02/11/2023			Sell	6	0.00
R186 On 02/11/2023			Buy	6	0.00
R186 On 02/11/2023			Sell	6	0.00
R186 On 02/11/2023			Sell	6	0.00
R186 On 02/11/2023			Buy	6	0.00
R186 On 02/11/2023			Sell	11	0.00
R186 On 02/11/2023			Buy	11	0.00
R186 On 02/11/2023			Buy	11	0.00
R186 On 02/11/2023			Sell	11	0.00

R2030 Bond Future

2030 On 02/11/2023	Bond Future	Buy	80	0.00
2030 On 02/11/2023	Bond Future	Sell	80	0.00
2030 On 02/11/2023	Bond Future	Sell	80	0.00
2030 On 02/11/2023	Bond Future	Buy	80	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Sell	157	0.00
2032 On 04/05/2023	Bond Future	Buy	157	0.00
2032 On 04/05/2023	Bond Future	Sell	250	0.00
2032 On 04/05/2023	Bond Future	Buy	250	0.00
2032 On 04/05/2023	Bond Future	Buy	786	0.00
2032 On 04/05/2023	Bond Future	Sell	786	0.00
2032 On 04/05/2023	Bond Future	Sell	786	0.00
2032 On 04/05/2023	Bond Future	Buy	786	0.00

R2035 Bond Future

R035 On 02/11/2023	Bond Future	Sell	6	0.00
R035 On 02/11/2023	Bond Future	Buy	6	0.00
R035 On 02/11/2023	Bond Future	Buy	6	0.00
R035 On 02/11/2023	Bond Future	Sell	6	0.00
R035 On 04/05/2023	Bond Future	Buy	110	0.00
R035 On 04/05/2023	Bond Future	Sell	110	0.00
R035 On 04/05/2023	Bond Future	Buy	141	0.00
R035 On 04/05/2023	Bond Future	Sell	141	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Sell	3	0.00
2040 On 04/05/2023	Bond Future	Buy	3	0.00
2040 On 04/05/2023	Bond Future	Sell	9	0.00
2040 On 04/05/2023	Bond Future	Buy	9	0.00
2040 On 02/11/2023	Bond Future	Sell	14	0.00
2040 On 02/11/2023	Bond Future	Buy	14	0.00
2040 On 02/11/2023	Bond Future	Buy	14	0.00
2040 On 02/11/2023	Bond Future	Sell	14	0.00
2040 On 04/05/2023	Bond Future	Sell	22	0.00
2040 On 04/05/2023	Bond Future	Buy	22	0.00
2040 On 04/05/2023	Bond Future	Sell	29	0.00
2040 On 04/05/2023	Bond Future	Buy	29	0.00
2040 On 04/05/2023	Bond Future	Sell	64	0.00
2040 On 04/05/2023	Bond Future	Buy	64	0.00
2040 On 04/05/2023	Bond Future	Sell	123	0.00
2040 On 04/05/2023	Bond Future	Buy	123	0.00
2040 On 04/05/2023	Bond Future	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/05/2023	Bond Future		Buy	250	0.00
2040 On 04/05/2023	Bond Future		Sell	260	0.00
2040 On 04/05/2023	Bond Future		Buy	260	0.00
R2044 Bond Future					
2044 On 04/05/2023	Bond Future		Buy	5	0.00
2044 On 04/05/2023	Bond Future		Sell	5	0.00
2044 On 04/05/2023	Bond Future		Buy	17	0.00
2044 On 04/05/2023	Bond Future		Sell	17	0.00
2044 On 04/05/2023	Bond Future		Buy	43	0.00
2044 On 04/05/2023	Bond Future		Sell	43	0.00
2044 On 04/05/2023	Bond Future		Buy	57	0.00
2044 On 04/05/2023	Bond Future		Sell	57	0.00
2044 On 04/05/2023	Bond Future		Buy	128	0.00
2044 On 04/05/2023	Bond Future		Sell	128	0.00
2044 On 04/05/2023	Bond Future		Buy	250	0.00
2044 On 04/05/2023	Bond Future		Sell	250	0.00
2044 On 04/05/2023	Bond Future		Buy	250	0.00
2044 On 04/05/2023	Bond Future		Sell	250	0.00
2044 On 04/05/2023	Bond Future		Buy	250	0.00
2044 On 04/05/2023	Bond Future		Sell	250	0.00
2044 On 04/05/2023	Bond Future		Buy	500	0.00
2044 On 04/05/2023	Bond Future		Sell	500	0.00
R2048 Bond Future					
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	8	0.00
R248 On 04/05/2023	Bond Future		Buy	8	0.00
R248 On 04/05/2023	Bond Future		Sell	20	0.00
R248 On 04/05/2023	Bond Future		Buy	20	0.00
R248 On 04/05/2023	Bond Future		Sell	21	0.00
R248 On 04/05/2023	Bond Future		Buy	21	0.00
R248 On 04/05/2023	Bond Future		Sell	28	0.00
R248 On 04/05/2023	Bond Future		Buy	28	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	119	0.00
R248 On 04/05/2023	Bond Future		Buy	119	0.00
R248 On 04/05/2023	Bond Future		Sell	240	0.00

R248 On 04/05/2023	Bond Future	Buy	240	0.00
R248 On 04/05/2023	Bond Future	Buy	240	0.00
R248 On 04/05/2023	Bond Future	Sell	240	0.00

R209 Bond Future

R209 On 04/05/2023	Bond Future	Sell	50	0.00
R209 On 04/05/2023	Bond Future	Buy	50	0.00
R209 On 04/05/2023	Bond Future	Sell	50	0.00
R209 On 04/05/2023	Bond Future	Buy	50	0.00
R209 On 04/05/2023	Bond Future	Sell	50	0.00
R209 On 04/05/2023	Bond Future	Buy	50	0.00
R209 On 04/05/2023	Bond Future	Sell	500	0.00
R209 On 04/05/2023	Bond Future	Buy	500	0.00
R209 On 04/05/2023	Bond Future	Sell	650	0.00
R209 On 04/05/2023	Bond Future	Buy	650	0.00

R213 Bond Future

R213 On 04/05/2023	Bond Future	Sell	1	0.00
R213 On 04/05/2023	Bond Future	Buy	1	0.00
R213 On 04/05/2023	Bond Future	Sell	2	0.00
R213 On 04/05/2023	Bond Future	Buy	2	0.00
R213 On 04/05/2023	Bond Future	Sell	4	0.00
R213 On 04/05/2023	Bond Future	Buy	4	0.00
R213 On 04/05/2023	Bond Future	Buy	87	0.00
R213 On 04/05/2023	Bond Future	Sell	87	0.00
R213 On 04/05/2023	Bond Future	Sell	140	0.00
R213 On 04/05/2023	Bond Future	Buy	140	0.00
R213 On 02/11/2023	Bond Future	Sell	2,753	0.00
R213 On 02/11/2023	Bond Future	Buy	2,753	0.00
R213 On 02/11/2023	Bond Future	Buy	2,753	0.00
R213 On 02/11/2023	Bond Future	Sell	2,753	0.00

Grand Total for Daily Detailed Turnover: 12,516 0.00