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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2023

TO DATE : 28/06/2023

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 03/08/2023	Bond Future		Buy	10	0.00
R186 On 03/08/2023	Bond Future		Sell	10	0.00
R186 On 02/11/2023	Bond Future		Buy	19	0.00
R186 On 02/11/2023	Bond Future		Sell	19	0.00
R186 On 02/11/2023	Bond Future		Buy	411	0.00
R186 On 02/11/2023	Bond Future		Sell	411	0.00
R186 On 02/11/2023	Bond Future		Buy	411	0.00
R186 On 02/11/2023	Bond Future		Sell	411	0.00
R186 On 02/11/2023	Bond Future		Buy	475	0.00
R186 On 02/11/2023	Bond Future		Sell	475	0.00
R186 On 02/11/2023	Bond Future		Buy	498	0.00

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R186 On 02/11/2023	Bond Future	Sell	498	0.00
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R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	10	0.00
2030 On 03/08/2023	Bond Future	Buy	10	0.00
2030 On 03/08/2023	Bond Future	Buy	16	0.00
2030 On 03/08/2023	Bond Future	Sell	16	0.00
2030 On 03/08/2023	Bond Future	Buy	35	0.00
2030 On 03/08/2023	Bond Future	Sell	35	0.00
2030 On 03/08/2023	Bond Future	Buy	53	0.00
2030 On 03/08/2023	Bond Future	Sell	53	0.00
2030 On 03/08/2023	Bond Future	Sell	74	0.00
2030 On 03/08/2023	Bond Future	Buy	74	0.00
2030 On 03/08/2023	Bond Future	Sell	80	0.00
2030 On 03/08/2023	Bond Future	Buy	80	0.00
2030 On 03/08/2023	Bond Future	Buy	104	0.00
2030 On 03/08/2023	Bond Future	Sell	104	0.00
2030 On 03/08/2023	Bond Future	Sell	106	0.00
2030 On 03/08/2023	Bond Future	Buy	106	0.00
2030 On 03/08/2023	Bond Future	Sell	117	0.00
2030 On 03/08/2023	Bond Future	Buy	117	0.00
2030 On 03/08/2023	Bond Future	Sell	147	0.00
2030 On 03/08/2023	Bond Future	Buy	147	0.00
2030 On 03/08/2023	Bond Future	Sell	180	0.00
2030 On 03/08/2023	Bond Future	Buy	180	0.00
2030 On 03/08/2023	Bond Future	Sell	197	0.00
2030 On 03/08/2023	Bond Future	Buy	197	0.00
2030 On 03/08/2023	Bond Future	Sell	213	0.00
2030 On 03/08/2023	Bond Future	Buy	213	0.00
2030 On 03/08/2023	Bond Future	Sell	360	0.00
2030 On 03/08/2023	Bond Future	Buy	360	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Buy	18	0.00
2032 On 03/08/2023	Bond Future	Sell	18	0.00
2032 On 03/08/2023	Bond Future	Buy	18	0.00
2032 On 03/08/2023	Bond Future	Sell	18	0.00
2032 On 03/08/2023	Bond Future	Sell	119	0.00
2032 On 03/08/2023	Bond Future	Buy	119	0.00
2032 On 03/08/2023	Bond Future	Sell	119	0.00
2032 On 03/08/2023	Bond Future	Buy	119	0.00
2032 On 03/08/2023	Bond Future	Sell	149	0.00
2032 On 03/08/2023	Bond Future	Buy	149	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/08/2023			Buy	321	0.00
2032 On 03/08/2023			Sell	321	0.00
2032 On 03/08/2023			Sell	472	0.00
2032 On 03/08/2023			Buy	472	0.00
2032 On 03/08/2023			Sell	621	0.00
2032 On 03/08/2023			Buy	621	0.00
R2035 Bond Future					
R035 On 03/08/2023			Buy	3,000	0.00
R035 On 03/08/2023			Sell	3,000	0.00
R035 On 03/08/2023			Buy	3,000	0.00
R035 On 03/08/2023			Sell	3,000	0.00
R2037 Bond Future					
2037 On 03/08/2023			Buy	6	0.00
2037 On 03/08/2023			Sell	6	0.00
2037 On 03/08/2023			Buy	153	0.00
2037 On 03/08/2023			Sell	153	0.00
2037 On 02/11/2023			Sell	174	0.00
2037 On 02/11/2023			Buy	174	0.00
R2040 Bond Future					
2040 On 03/08/2023			Sell	6	0.00
2040 On 03/08/2023			Buy	6	0.00
2040 On 03/08/2023			Buy	30	0.00
2040 On 03/08/2023			Sell	30	0.00
2040 On 03/08/2023			Buy	30	0.00
2040 On 03/08/2023			Sell	30	0.00
R2044 Bond Future					
2044 On 03/08/2023			Buy	6	0.00
2044 On 03/08/2023			Sell	6	0.00
2044 On 03/08/2023			Buy	6	0.00
2044 On 03/08/2023			Sell	6	0.00
2044 On 03/08/2023			Sell	21	0.00
2044 On 03/08/2023			Buy	21	0.00
2044 On 03/08/2023			Sell	36	0.00
2044 On 03/08/2023			Buy	36	0.00

2044 On 03/08/2023	Bond Future	Sell	37	0.00
2044 On 03/08/2023	Bond Future	Buy	37	0.00
2044 On 03/08/2023	Bond Future	Buy	62	0.00
2044 On 03/08/2023	Bond Future	Sell	62	0.00
2044 On 03/08/2023	Bond Future	Buy	62	0.00
2044 On 03/08/2023	Bond Future	Sell	62	0.00
2044 On 03/08/2023	Bond Future	Sell	79	0.00
2044 On 03/08/2023	Bond Future	Buy	79	0.00
2044 On 03/08/2023	Bond Future	Sell	153	0.00
2044 On 03/08/2023	Bond Future	Buy	153	0.00
2044 On 03/08/2023	Bond Future	Sell	164	0.00
2044 On 03/08/2023	Bond Future	Buy	164	0.00
2044 On 03/08/2023	Bond Future	Sell	187	0.00
2044 On 03/08/2023	Bond Future	Buy	187	0.00
2044 On 03/08/2023	Bond Future	Sell	226	0.00
2044 On 03/08/2023	Bond Future	Buy	226	0.00
2044 On 03/08/2023	Bond Future	Sell	319	0.00
2044 On 03/08/2023	Bond Future	Buy	319	0.00
2044 On 03/08/2023	Bond Future	Sell	691	0.00
2044 On 03/08/2023	Bond Future	Buy	691	0.00
2044 On 03/08/2023	Bond Future	Sell	850	0.00
2044 On 03/08/2023	Bond Future	Buy	850	0.00
2044 On 03/08/2023	Bond Future	Sell	1,199	0.00
2044 On 03/08/2023	Bond Future	Buy	1,199	0.00
2044 On 03/08/2023	Bond Future	Sell	1,246	0.00
2044 On 03/08/2023	Bond Future	Buy	1,246	0.00
2044 On 03/08/2023	Bond Future	Buy	5,208	0.00
2044 On 03/08/2023	Bond Future	Sell	5,208	0.00

R2048 Bond Future

R248 On 03/08/2023	Bond Future	Buy	20	0.00
R248 On 03/08/2023	Bond Future	Sell	20	0.00
R248 On 03/08/2023	Bond Future	Buy	20	0.00
R248 On 03/08/2023	Bond Future	Sell	20	0.00

R213 Bond Future

R213 On 02/11/2023	Bond Future	Buy	52	0.00
R213 On 02/11/2023	Bond Future	Sell	52	0.00
R213 On 02/11/2023	Bond Future	Buy	81	0.00
R213 On 02/11/2023	Bond Future	Sell	81	0.00
R213 On 02/11/2023	Bond Future	Buy	102	0.00
R213 On 02/11/2023	Bond Future	Sell	102	0.00
R213 On 02/11/2023	Bond Future	Buy	124	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 02/11/2023	Bond Future		Sell	124	0.00
R213 On 02/11/2023	Bond Future		Buy	993	0.00
R213 On 02/11/2023	Bond Future		Sell	993	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Buy	163	0.00
R214 On 03/08/2023	Bond Future		Sell	163	0.00
Grand Total for Daily Detailed Turnover:				23,863	0.00