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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 21/02/2023

TO DATE : 21/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 02/11/2023			Sell	3	0.00
R186 On 02/11/2023			Buy	3	0.00
<b>R2030 Bond Future</b>					
2030 On 03/08/2023			Sell	100	0.00
2030 On 03/08/2023			Buy	100	0.00
2030 On 03/08/2023			Sell	100	0.00
2030 On 03/08/2023			Buy	100	0.00
2030 On 04/05/2023			Buy	1,100	0.00
2030 On 04/05/2023			Sell	1,100	0.00
2030 On 04/05/2023			Sell	1,100	0.00
2030 On 04/05/2023			Buy	1,100	0.00

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future	Buy	3	0.00
2032 On 04/05/2023	Bond Future	Sell	3	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	20	0.00
2032 On 04/05/2023	Bond Future	Sell	20	0.00
2032 On 02/11/2023	Bond Future	Sell	25	0.00
2032 On 02/11/2023	Bond Future	Buy	25	0.00
2032 On 04/05/2023	Bond Future	Buy	31	0.00
2032 On 04/05/2023	Bond Future	Sell	31	0.00
2032 On 04/05/2023	Bond Future	Buy	40	0.00
2032 On 04/05/2023	Bond Future	Sell	40	0.00
2032 On 04/05/2023	Bond Future	Buy	50	0.00
2032 On 04/05/2023	Bond Future	Sell	50	0.00
2032 On 04/05/2023	Bond Future	Sell	50	0.00
2032 On 04/05/2023	Bond Future	Buy	50	0.00
2032 On 04/05/2023	Bond Future	Buy	178	0.00
2032 On 04/05/2023	Bond Future	Sell	178	0.00
2032 On 04/05/2023	Bond Future	Buy	223	0.00
2032 On 04/05/2023	Bond Future	Sell	223	0.00
2032 On 04/05/2023	Bond Future	Buy	509	0.00
2032 On 04/05/2023	Bond Future	Sell	509	0.00

**R2035 Bond Future**

R035 On 04/05/2023	Bond Future	Buy	11	0.00
R035 On 04/05/2023	Bond Future	Sell	11	0.00
R035 On 04/05/2023	Bond Future	Buy	15	0.00
R035 On 04/05/2023	Bond Future	Sell	15	0.00
R035 On 04/05/2023	Bond Future	Buy	28	0.00
R035 On 04/05/2023	Bond Future	Sell	28	0.00
R035 On 04/05/2023	Bond Future	Buy	34	0.00
R035 On 04/05/2023	Bond Future	Sell	34	0.00
R035 On 04/05/2023	Bond Future	Buy	118	0.00
R035 On 04/05/2023	Bond Future	Sell	118	0.00
R035 On 04/05/2023	Bond Future	Sell	150	0.00
R035 On 04/05/2023	Bond Future	Buy	150	0.00
R035 On 04/05/2023	Bond Future	Sell	150	0.00
R035 On 04/05/2023	Bond Future	Buy	150	0.00
R035 On 04/05/2023	Bond Future	Buy	206	0.00
R035 On 04/05/2023	Bond Future	Sell	206	0.00

**R2037 Bond Future**

2037 On 04/05/2023	Bond Future	Buy	5	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2023	Bond Future		Sell	5	0.00
2037 On 04/05/2023	Bond Future		Buy	5	0.00
2037 On 04/05/2023	Bond Future		Sell	5	0.00
2037 On 04/05/2023	Bond Future		Buy	15	0.00
2037 On 04/05/2023	Bond Future		Sell	15	0.00
2037 On 04/05/2023	Bond Future		Buy	15	0.00
2037 On 04/05/2023	Bond Future		Sell	15	0.00
2037 On 04/05/2023	Bond Future		Buy	16	0.00
2037 On 04/05/2023	Bond Future		Sell	16	0.00
2037 On 04/05/2023	Bond Future		Buy	27	0.00
2037 On 04/05/2023	Bond Future		Sell	27	0.00
2037 On 04/05/2023	Bond Future		Buy	39	0.00
2037 On 04/05/2023	Bond Future		Sell	39	0.00
2037 On 04/05/2023	Bond Future		Buy	49	0.00
2037 On 04/05/2023	Bond Future		Sell	49	0.00
2037 On 04/05/2023	Bond Future		Buy	86	0.00
2037 On 04/05/2023	Bond Future		Sell	86	0.00
2037 On 04/05/2023	Bond Future		Buy	126	0.00
2037 On 04/05/2023	Bond Future		Sell	126	0.00
2037 On 04/05/2023	Bond Future		Buy	406	0.00
2037 On 04/05/2023	Bond Future		Sell	406	0.00
2037 On 04/05/2023	Bond Future		Buy	1,330	0.00
2037 On 04/05/2023	Bond Future		Sell	1,330	0.00
2037 On 04/05/2023	Bond Future		Buy	2,799	0.00
2037 On 04/05/2023	Bond Future		Sell	2,799	0.00
2037 On 04/05/2023	Bond Future		Buy	4,421	0.00
2037 On 04/05/2023	Bond Future		Sell	4,421	0.00
<b>R2040 Bond Future</b>					
2040 On 03/08/2023	Bond Future		Sell	1	0.00
2040 On 03/08/2023	Bond Future		Buy	1	0.00
2040 On 03/08/2023	Bond Future		Sell	4	0.00
2040 On 03/08/2023	Bond Future		Buy	4	0.00
2040 On 03/08/2023	Bond Future		Sell	4	0.00
2040 On 03/08/2023	Bond Future		Buy	4	0.00
2040 On 03/08/2023	Bond Future		Sell	6	0.00
2040 On 03/08/2023	Bond Future		Buy	6	0.00
2040 On 03/08/2023	Bond Future		Sell	6	0.00
2040 On 03/08/2023	Bond Future		Buy	6	0.00
2040 On 03/08/2023	Bond Future		Sell	8	0.00

2040 On 03/08/2023	Bond Future	Buy	8	0.00
2040 On 03/08/2023	Bond Future	Sell	9	0.00
2040 On 03/08/2023	Bond Future	Buy	9	0.00
2040 On 03/08/2023	Bond Future	Sell	16	0.00
2040 On 03/08/2023	Bond Future	Buy	16	0.00
2040 On 03/08/2023	Bond Future	Sell	17	0.00
2040 On 03/08/2023	Bond Future	Buy	17	0.00
2040 On 03/08/2023	Bond Future	Sell	22	0.00
2040 On 03/08/2023	Bond Future	Buy	22	0.00
2040 On 03/08/2023	Bond Future	Sell	26	0.00
2040 On 03/08/2023	Bond Future	Buy	26	0.00
2040 On 04/05/2023	Bond Future	Sell	70	0.00
2040 On 04/05/2023	Bond Future	Buy	70	0.00
2040 On 03/08/2023	Bond Future	Sell	75	0.00
2040 On 03/08/2023	Bond Future	Buy	75	0.00
2040 On 03/08/2023	Bond Future	Sell	82	0.00
2040 On 03/08/2023	Bond Future	Buy	82	0.00
2040 On 03/08/2023	Bond Future	Sell	136	0.00
2040 On 03/08/2023	Bond Future	Buy	136	0.00
2040 On 03/08/2023	Bond Future	Sell	186	0.00
2040 On 03/08/2023	Bond Future	Buy	186	0.00
2040 On 03/08/2023	Bond Future	Sell	200	0.00
2040 On 03/08/2023	Bond Future	Buy	200	0.00
2040 On 03/08/2023	Bond Future	Sell	316	0.00
2040 On 03/08/2023	Bond Future	Buy	316	0.00
2040 On 03/08/2023	Bond Future	Sell	363	0.00
2040 On 03/08/2023	Bond Future	Buy	363	0.00
2040 On 03/08/2023	Bond Future	Sell	1,477	0.00
2040 On 03/08/2023	Bond Future	Buy	1,477	0.00

**R2044 Bond Future**

2044 On 04/05/2023	Bond Future	Sell	1	0.00
2044 On 04/05/2023	Bond Future	Buy	1	0.00
2044 On 04/05/2023	Bond Future	Buy	1	0.00
2044 On 04/05/2023	Bond Future	Sell	1	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	2	0.00
R248 On 04/05/2023	Bond Future	Buy	2	0.00
R248 On 04/05/2023	Bond Future	Buy	4	0.00
R248 On 04/05/2023	Bond Future	Sell	4	0.00
R248 On 04/05/2023	Bond Future	Sell	4	0.00
R248 On 04/05/2023	Bond Future	Buy	4	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R209 Bond Future</b>					
R209 On 02/11/2023	Bond Future		Buy	106	0.00
R209 On 02/11/2023	Bond Future		Sell	106	0.00
<b>R213 Bond Future</b>					
R213 On 02/11/2023	Bond Future		Buy	107	0.00
R213 On 02/11/2023	Bond Future		Sell	107	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,848</b>	<b>0.00</b>