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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2023

TO DATE : 28/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 04/05/2023			Sell	1,000	0.00
2029 On 04/05/2023			Buy	1,000	0.00
R186 Bond Future					
R186 On 04/05/2023			Sell	27	0.00
R186 On 04/05/2023			Buy	27	0.00
R186 On 04/05/2023			Sell	27	0.00
R186 On 04/05/2023			Buy	27	0.00
R186 On 04/05/2023			Sell	757	0.00
R186 On 04/05/2023			Buy	757	0.00
R186 On 04/05/2023			Sell	757	0.00
R186 On 04/05/2023			Buy	757	0.00

R2030 Bond Future

2030 On 04/05/2023	Bond Future	Buy	592	0.00
2030 On 04/05/2023	Bond Future	Sell	592	0.00
2030 On 04/05/2023	Bond Future	Buy	592	0.00
2030 On 04/05/2023	Bond Future	Sell	592	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Buy	193	0.00
2037 On 04/05/2023	Bond Future	Sell	193	0.00
2037 On 04/05/2023	Bond Future	Buy	193	0.00
2037 On 04/05/2023	Bond Future	Sell	193	0.00
2037 On 04/05/2023	Bond Future	Buy	700	0.00
2037 On 04/05/2023	Bond Future	Sell	700	0.00
2037 On 04/05/2023	Bond Future	Sell	700	0.00
2037 On 04/05/2023	Bond Future	Buy	700	0.00

R2040 Bond Future

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	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	19	0.00
R209 On 04/05/2023	Bond Future	Sell	19	0.00
R209 On 04/05/2023	Bond Future	Buy	19	0.00
R209 On 04/05/2023	Bond Future	Sell	19	0.00
R209 On 02/11/2023	Bond Future	Buy	25	0.00
R209 On 02/11/2023	Bond Future	Sell	25	0.00
R209 On 02/11/2023	Bond Future	Buy	27	0.00
R209 On 02/11/2023	Bond Future	Sell	27	0.00
R209 On 04/05/2023	Bond Future	Buy	40	0.00
R209 On 04/05/2023	Bond Future	Sell	40	0.00
R209 On 04/05/2023	Bond Future	Buy	40	0.00
R209 On 04/05/2023	Bond Future	Sell	40	0.00
R209 On 04/05/2023	Bond Future	Buy	40	0.00
R209 On 04/05/2023	Bond Future	Sell	40	0.00
R209 On 04/05/2023	Bond Future	Buy	40	0.00
R209 On 04/05/2023	Bond Future	Sell	40	0.00
R209 On 04/05/2023	Bond Future	Buy	40	0.00
R209 On 04/05/2023	Bond Future	Sell	40	0.00
R209 On 02/11/2023	Bond Future	Buy	73	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/11/2023	Bond Future		Sell	73	0.00
R209 On 04/05/2023	Bond Future		Buy	160	0.00
R209 On 04/05/2023	Bond Future		Sell	160	0.00
R209 On 02/11/2023	Bond Future		Buy	549	0.00
R209 On 02/11/2023	Bond Future		Sell	549	0.00
R209 On 02/11/2023	Bond Future		Buy	674	0.00
R209 On 02/11/2023	Bond Future		Sell	674	0.00
R213 Bond Future					
R213 On 04/05/2023	Bond Future		Buy	101	0.00
R213 On 04/05/2023	Bond Future		Sell	101	0.00
R213 On 04/05/2023	Bond Future		Sell	101	0.00
R213 On 04/05/2023	Bond Future		Buy	101	0.00
R213 On 02/11/2023	Bond Future		Buy	178	0.00
R213 On 02/11/2023	Bond Future		Sell	178	0.00
R213 On 02/11/2023	Bond Future		Buy	178	0.00
R213 On 02/11/2023	Bond Future		Sell	178	0.00
R214 Bond Future					
R214 On 04/05/2023	Bond Future		Buy	2	0.00
R214 On 04/05/2023	Bond Future		Sell	2	0.00
R214 On 04/05/2023	Bond Future		Buy	6	0.00
R214 On 04/05/2023	Bond Future		Sell	6	0.00
R214 On 04/05/2023	Bond Future		Buy	7	0.00
R214 On 04/05/2023	Bond Future		Sell	7	0.00
R214 On 04/05/2023	Bond Future		Buy	16	0.00
R214 On 04/05/2023	Bond Future		Sell	16	0.00
R214 On 04/05/2023	Bond Future		Buy	18	0.00
R214 On 04/05/2023	Bond Future		Sell	18	0.00
R214 On 04/05/2023	Bond Future		Buy	49	0.00
R214 On 04/05/2023	Bond Future		Sell	49	0.00
Grand Total for Daily Detailed Turnover:				7,988	0.00