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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/05/2023

TO DATE : 30/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Buy	55	0.00
R186 On 02/11/2023	Bond Future		Sell	55	0.00
R186 On 02/11/2023	Bond Future		Buy	55	0.00
R186 On 02/11/2023	Bond Future		Sell	55	0.00
R186 On 02/11/2023	Bond Future		Sell	59	0.00
R186 On 02/11/2023	Bond Future		Buy	59	0.00
R186 On 02/11/2023	Bond Future		Sell	59	0.00
R186 On 02/11/2023	Bond Future		Buy	59	0.00
R186 On 03/08/2023	Bond Future		Buy	854	0.00
R186 On 03/08/2023	Bond Future		Sell	854	0.00
R186 On 03/08/2023	Bond Future		Buy	854	0.00
R186 On 03/08/2023	Bond Future		Sell	854	0.00

R197 Bond Future

R197 On 03/08/2023	Bond Future	Buy	5	0.00
R197 On 03/08/2023	Bond Future	Sell	5	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Buy	3	0.00
2030 On 03/08/2023	Bond Future	Sell	3	0.00
2030 On 03/08/2023	Bond Future	Buy	3	0.00
2030 On 03/08/2023	Bond Future	Sell	3	0.00
2030 On 03/08/2023	Bond Future	Buy	5	0.00
2030 On 03/08/2023	Bond Future	Sell	5	0.00
2030 On 03/08/2023	Bond Future	Buy	12	0.00
2030 On 03/08/2023	Bond Future	Sell	12	0.00
2030 On 03/08/2023	Bond Future	Buy	12	0.00
2030 On 03/08/2023	Bond Future	Sell	12	0.00
2030 On 03/08/2023	Bond Future	Sell	50	0.00
2030 On 03/08/2023	Bond Future	Buy	50	0.00
2030 On 03/08/2023	Bond Future	Buy	65	0.00
2030 On 03/08/2023	Bond Future	Sell	65	0.00
2030 On 03/08/2023	Bond Future	Buy	100	0.00
2030 On 03/08/2023	Bond Future	Sell	100	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Sell	68	0.00
2032 On 03/08/2023	Bond Future	Buy	68	0.00
2032 On 03/08/2023	Bond Future	Sell	68	0.00
2032 On 03/08/2023	Bond Future	Buy	68	0.00

R2035 Bond Future

R035 On 02/11/2023	Bond Future	Buy	11	0.00
R035 On 02/11/2023	Bond Future	Sell	11	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Sell	4	0.00
2037 On 03/08/2023	Bond Future	Buy	4	0.00
2037 On 03/08/2023	Bond Future	Sell	4	0.00
2037 On 03/08/2023	Bond Future	Buy	4	0.00
2037 On 03/08/2023	Bond Future	Sell	11	0.00
2037 On 03/08/2023	Bond Future	Buy	11	0.00
2037 On 03/08/2023	Bond Future	Sell	14	0.00
2037 On 03/08/2023	Bond Future	Buy	14	0.00
2037 On 03/08/2023	Bond Future	Sell	22	0.00
2037 On 03/08/2023	Bond Future	Buy	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/08/2023	Bond Future		Buy	35	0.00
2037 On 03/08/2023	Bond Future		Sell	35	0.00
2037 On 03/08/2023	Bond Future		Sell	35	0.00
2037 On 03/08/2023	Bond Future		Buy	35	0.00
2037 On 03/08/2023	Bond Future		Sell	68	0.00
2037 On 03/08/2023	Bond Future		Buy	68	0.00
2037 On 03/08/2023	Bond Future		Buy	123	0.00
2037 On 03/08/2023	Bond Future		Sell	123	0.00
2037 On 03/08/2023	Bond Future		Buy	350	0.00
2037 On 03/08/2023	Bond Future		Sell	350	0.00
R2040 Bond Future					
2040 On 03/08/2023	Bond Future		Buy	5	0.00
2040 On 03/08/2023	Bond Future		Sell	5	0.00
2040 On 03/08/2023	Bond Future		Buy	36	0.00
2040 On 03/08/2023	Bond Future		Sell	36	0.00
2040 On 03/08/2023	Bond Future		Buy	69	0.00
2040 On 03/08/2023	Bond Future		Sell	69	0.00
2040 On 03/08/2023	Bond Future		Sell	110	0.00
2040 On 03/08/2023	Bond Future		Buy	110	0.00
2040 On 03/08/2023	Bond Future		Buy	330	0.00
2040 On 03/08/2023	Bond Future		Sell	330	0.00
R2044 Bond Future					
2044 On 03/08/2023	Bond Future		Buy	16	0.00
2044 On 03/08/2023	Bond Future		Sell	16	0.00
2044 On 03/08/2023	Bond Future		Buy	21	0.00
2044 On 03/08/2023	Bond Future		Sell	21	0.00
2044 On 03/08/2023	Bond Future		Buy	21	0.00
2044 On 03/08/2023	Bond Future		Sell	21	0.00
2044 On 03/08/2023	Bond Future		Buy	26	0.00
2044 On 03/08/2023	Bond Future		Sell	26	0.00
2044 On 03/08/2023	Bond Future		Buy	78	0.00
2044 On 03/08/2023	Bond Future		Sell	78	0.00
2044 On 03/08/2023	Bond Future		Buy	79	0.00
2044 On 03/08/2023	Bond Future		Sell	79	0.00
2044 On 03/08/2023	Bond Future		Buy	105	0.00
2044 On 03/08/2023	Bond Future		Sell	105	0.00
2044 On 03/08/2023	Bond Future		Buy	133	0.00
2044 On 03/08/2023	Bond Future		Sell	133	0.00

