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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/03/2023

TO DATE : 23/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 04/05/2023	Bond Future		Sell	10	0.00
R186 On 04/05/2023	Bond Future		Buy	10	0.00
R186 On 04/05/2023	Bond Future		Sell	10	0.00
R186 On 04/05/2023	Bond Future		Buy	10	0.00
R186 On 04/05/2023	Bond Future		Sell	10	0.00
R186 On 04/05/2023	Bond Future		Buy	10	0.00
R186 On 04/05/2023	Bond Future		Buy	12	0.00
R186 On 04/05/2023	Bond Future		Sell	12	0.00
R186 On 04/05/2023	Bond Future		Buy	12	0.00
R186 On 04/05/2023	Bond Future		Sell	12	0.00
R186 On 04/05/2023	Bond Future		Sell	30	0.00
R186 On 04/05/2023	Bond Future		Buy	30	0.00
R186 On 04/05/2023	Bond Future		Sell	65	0.00

R186 On 04/05/2023	Bond Future	Buy	65	0.00
R186 On 04/05/2023	Bond Future	Sell	105	0.00
R186 On 04/05/2023	Bond Future	Buy	105	0.00
R2030 Bond Future				
2030 On 04/05/2023	Bond Future	Sell	22	0.00
2030 On 04/05/2023	Bond Future	Buy	22	0.00
2030 On 04/05/2023	Bond Future	Sell	22	0.00
2030 On 04/05/2023	Bond Future	Buy	22	0.00
2030 On 04/05/2023	Bond Future	Buy	50	0.00
2030 On 04/05/2023	Bond Future	Sell	50	0.00
2030 On 04/05/2023	Bond Future	Sell	50	0.00
2030 On 04/05/2023	Bond Future	Buy	50	0.00
2030 On 04/05/2023	Bond Future	Sell	299	0.00
2030 On 04/05/2023	Bond Future	Buy	299	0.00
2030 On 04/05/2023	Bond Future	Sell	299	0.00
2030 On 04/05/2023	Bond Future	Buy	299	0.00
2030 On 04/05/2023	Bond Future	Sell	392	0.00
2030 On 04/05/2023	Bond Future	Buy	392	0.00
2030 On 04/05/2023	Bond Future	Sell	392	0.00
2030 On 04/05/2023	Bond Future	Buy	392	0.00
2030 On 04/05/2023	Bond Future	Sell	713	0.00
2030 On 04/05/2023	Bond Future	Buy	713	0.00
2030 On 04/05/2023	Bond Future	Sell	713	0.00
2030 On 04/05/2023	Bond Future	Buy	713	0.00
R2035 Bond Future				
R035 On 04/05/2023	Bond Future	Sell	20	0.00
R035 On 04/05/2023	Bond Future	Buy	20	0.00
R2040 Bond Future				
2040 On 03/08/2023	Bond Future	Buy	370	0.00
2040 On 03/08/2023	Bond Future	Sell	370	0.00
2040 On 03/08/2023	Bond Future	Buy	1,000	0.00
2040 On 03/08/2023	Bond Future	Sell	1,000	0.00
2040 On 03/08/2023	Bond Future	Buy	1,370	0.00
2040 On 03/08/2023	Bond Future	Sell	1,370	0.00
R2044 Bond Future				
2044 On 03/08/2023	Bond Future	Buy	390	0.00
2044 On 03/08/2023	Bond Future	Sell	390	0.00
2044 On 03/08/2023	Bond Future	Buy	1,000	0.00
2044 On 03/08/2023	Bond Future	Sell	1,000	0.00
2044 On 03/08/2023	Bond Future	Sell	1,390	0.00
2044 On 03/08/2023	Bond Future	Buy	1,390	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 04/05/2023	Bond Future		Sell	1	0.00
R248 On 04/05/2023	Bond Future		Buy	1	0.00
R248 On 04/05/2023	Bond Future		Buy	1	0.00
R248 On 04/05/2023	Bond Future		Sell	1	0.00
R248 On 01/02/2024	Bond Future		Buy	13,000	0.00
R248 On 01/02/2024	Bond Future		Sell	13,000	0.00
R248 On 02/05/2024	Bond Future		Sell	13,000	0.00
R248 On 02/05/2024	Bond Future		Buy	13,000	0.00
R248 On 04/05/2023	Bond Future		Buy	20,000	0.00
R248 On 04/05/2023	Bond Future		Sell	20,000	0.00
R248 On 03/08/2023	Bond Future		Sell	20,000	0.00
R248 On 03/08/2023	Bond Future		Buy	20,000	0.00
Grand Total for Daily Detailed Turnover:				74,748	0.00