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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/01/2023

TO DATE : 20/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 02/02/2023			Index Future		
			Buy	54	0.00
ALBI On 02/02/2023			Index Future		
			Sell	54	0.00
ALBI On 04/05/2023			Index Future		
			Sell	54	0.00
ALBI On 04/05/2023			Index Future		
			Buy	54	0.00
<b>Govi Total Return Index</b>					
GOVI On 02/02/2023			GOVI		
			Buy	11	0.00
GOVI On 02/02/2023			GOVI		
			Sell	11	0.00
GOVI On 04/05/2023			GOVI		
			Sell	11	0.00
GOVI On 04/05/2023			GOVI		
			Buy	11	0.00
GOVI On 02/02/2023			GOVI		
			Buy	31	0.00
GOVI On 02/02/2023			GOVI		
			Sell	31	0.00
GOVI On 04/05/2023			GOVI		
			Sell	31	0.00

GOVI On 04/05/2023	GOVI	Buy	31	0.00
GOVI On 02/02/2023	GOVI	Buy	87	0.00
GOVI On 02/02/2023	GOVI	Sell	87	0.00
GOVI On 04/05/2023	GOVI	Sell	87	0.00
GOVI On 04/05/2023	GOVI	Buy	87	0.00
GOVI On 02/02/2023	GOVI	Buy	129	0.00
GOVI On 02/02/2023	GOVI	Sell	129	0.00
GOVI On 02/02/2023	GOVI	Sell	129	0.00
GOVI On 02/02/2023	GOVI	Buy	129	0.00
GOVI On 04/05/2023	GOVI	Buy	129	0.00
GOVI On 04/05/2023	GOVI	Sell	129	0.00
GOVI On 04/05/2023	GOVI	Sell	129	0.00
GOVI On 04/05/2023	GOVI	Buy	129	0.00

**New Inflation Linked Index**

IGOV On 02/02/2023	Index Future	Buy	13	0.00
IGOV On 02/02/2023	Index Future	Sell	13	0.00
IGOV On 04/05/2023	Index Future	Buy	13	0.00
IGOV On 04/05/2023	Index Future	Sell	13	0.00

**R186 Bond Future**

R186 On 04/05/2023	Bond Future	Sell	4	0.00
R186 On 04/05/2023	Bond Future	Buy	4	0.00
R186 On 04/05/2023	Bond Future	Sell	8	0.00
R186 On 04/05/2023	Bond Future	Buy	8	0.00
R186 On 04/05/2023	Bond Future	Sell	15	0.00
R186 On 04/05/2023	Bond Future	Buy	15	0.00
R186 On 04/05/2023	Bond Future	Sell	350	0.00
R186 On 04/05/2023	Bond Future	Buy	350	0.00
R186 On 04/05/2023	Bond Future	Sell	377	0.00
R186 On 04/05/2023	Bond Future	Buy	377	0.00

**R2030 Bond Future**

2030 On 04/05/2023	Bond Future	Sell	19	0.00
2030 On 04/05/2023	Bond Future	Buy	19	0.00
2030 On 04/05/2023	Bond Future	Sell	43	0.00
2030 On 04/05/2023	Bond Future	Buy	43	0.00
2030 On 04/05/2023	Bond Future	Sell	72	0.00
2030 On 04/05/2023	Bond Future	Buy	72	0.00
2030 On 02/02/2023	Bond Future	Sell	100	0.00
2030 On 02/02/2023	Bond Future	Buy	100	0.00
2030 On 04/05/2023	Bond Future	Sell	108	0.00
2030 On 04/05/2023	Bond Future	Buy	108	0.00
2030 On 04/05/2023	Bond Future	Sell	1,148	0.00
2030 On 04/05/2023	Bond Future	Buy	1,148	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/05/2023	Bond Future		Sell	1,708	0.00
2030 On 04/05/2023	Bond Future		Buy	1,708	0.00
2030 On 03/08/2023	Bond Future		Sell	2,000	0.00
2030 On 03/08/2023	Bond Future		Buy	2,000	0.00
2030 On 03/08/2023	Bond Future		Sell	2,000	0.00
2030 On 03/08/2023	Bond Future		Buy	2,000	0.00
2030 On 04/05/2023	Bond Future		Buy	3,098	0.00
2030 On 04/05/2023	Bond Future		Sell	3,098	0.00
<b>R2032 Bond Future</b>					
2032 On 02/02/2023	Bond Future		Buy	9	0.00
2032 On 02/02/2023	Bond Future		Sell	9	0.00
2032 On 02/02/2023	Bond Future		Buy	9	0.00
2032 On 02/02/2023	Bond Future		Sell	9	0.00
<b>R2035 Bond Future</b>					
R035 On 03/08/2023	Bond Future		Buy	1,500	0.00
R035 On 03/08/2023	Bond Future		Sell	1,500	0.00
R035 On 03/08/2023	Bond Future		Sell	1,500	0.00
R035 On 03/08/2023	Bond Future		Buy	1,500	0.00
<b>R2037 Bond Future</b>					
2037 On 04/05/2023	Bond Future		Sell	2	0.00
2037 On 04/05/2023	Bond Future		Buy	2	0.00
2037 On 04/05/2023	Bond Future		Sell	2	0.00
2037 On 04/05/2023	Bond Future		Buy	2	0.00
<b>R2040 Bond Future</b>					
2040 On 02/02/2023	Bond Future		Buy	3	0.00
2040 On 02/02/2023	Bond Future		Sell	3	0.00
2040 On 02/02/2023	Bond Future		Buy	3	0.00
2040 On 02/02/2023	Bond Future		Sell	3	0.00
2040 On 03/08/2023	Bond Future		Buy	5,000	0.00
2040 On 03/08/2023	Bond Future		Sell	5,000	0.00
2040 On 03/08/2023	Bond Future		Sell	5,000	0.00
2040 On 03/08/2023	Bond Future		Buy	5,000	0.00
<b>R2048 Bond Future</b>					
R248 On 02/11/2023	Bond Future		Buy	13,000	0.00
R248 On 02/11/2023	Bond Future		Sell	13,000	0.00

R248 On 01/02/2024	Bond Future	Sell	13,000	0.00
R248 On 01/02/2024	Bond Future	Buy	13,000	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>50,986</b>	<b>0.00</b>