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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/03/2023

TO DATE : 15/03/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 04/05/2023	Index Future		Buy	1	0.00
IGOV On 04/05/2023	Index Future		Sell	1	0.00
IGOV On 04/05/2023	Index Future		Sell	1	0.00
IGOV On 04/05/2023	Index Future		Buy	1	0.00
IGOV On 04/05/2023	Index Future		Buy	1	0.00
IGOV On 04/05/2023	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future		Buy	7	0.00
R186 On 02/11/2023	Bond Future		Sell	7	0.00
R186 On 02/11/2023	Bond Future		Buy	171	0.00
R186 On 02/11/2023	Bond Future		Sell	171	0.00
R186 On 02/11/2023	Bond Future		Buy	1,209	0.00

R186 On 02/11/2023	Bond Future	Sell	1,209	0.00
R186 On 02/11/2023	Bond Future	Buy	1,380	0.00
R186 On 02/11/2023	Bond Future	Sell	1,380	0.00
R2030 Bond Future				
2030 On 02/11/2023	Bond Future	Buy	54	0.00
2030 On 02/11/2023	Bond Future	Sell	54	0.00
2030 On 02/11/2023	Bond Future	Buy	54	0.00
2030 On 02/11/2023	Bond Future	Sell	54	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	15	0.00
2032 On 04/05/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Buy	18	0.00
2032 On 04/05/2023	Bond Future	Sell	18	0.00
2032 On 04/05/2023	Bond Future	Buy	18	0.00
2032 On 04/05/2023	Bond Future	Sell	18	0.00
2032 On 02/11/2023	Bond Future	Buy	47	0.00
2032 On 02/11/2023	Bond Future	Sell	47	0.00
2032 On 02/11/2023	Bond Future	Buy	47	0.00
2032 On 02/11/2023	Bond Future	Sell	47	0.00
R2035 Bond Future				
R035 On 02/11/2023	Bond Future	Buy	24	0.00
R035 On 02/11/2023	Bond Future	Sell	24	0.00
R035 On 02/11/2023	Bond Future	Buy	24	0.00
R035 On 02/11/2023	Bond Future	Sell	24	0.00
R2037 Bond Future				
2037 On 04/05/2023	Bond Future	Buy	17	0.00
2037 On 04/05/2023	Bond Future	Sell	17	0.00
2037 On 04/05/2023	Bond Future	Buy	253	0.00
2037 On 04/05/2023	Bond Future	Sell	253	0.00
2037 On 04/05/2023	Bond Future	Buy	270	0.00
2037 On 04/05/2023	Bond Future	Sell	270	0.00
R2040 Bond Future				
2040 On 04/05/2023	Bond Future	Sell	31	0.00
2040 On 04/05/2023	Bond Future	Buy	31	0.00
2040 On 04/05/2023	Bond Future	Sell	469	0.00
2040 On 04/05/2023	Bond Future	Buy	469	0.00
2040 On 04/05/2023	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/05/2023	Bond Future		Buy	500	0.00
R2044 Bond Future					
2044 On 04/05/2023	Bond Future		Buy	15	0.00
2044 On 04/05/2023	Bond Future		Sell	15	0.00
2044 On 04/05/2023	Bond Future		Buy	235	0.00
2044 On 04/05/2023	Bond Future		Sell	235	0.00
2044 On 04/05/2023	Bond Future		Sell	250	0.00
2044 On 04/05/2023	Bond Future		Buy	250	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Buy	6	0.00
R213 On 02/11/2023	Bond Future		Sell	6	0.00
R213 On 02/11/2023	Bond Future		Buy	32	0.00
R213 On 02/11/2023	Bond Future		Sell	32	0.00
R213 On 02/11/2023	Bond Future		Buy	75	0.00
R213 On 02/11/2023	Bond Future		Sell	75	0.00
R213 On 02/11/2023	Bond Future		Buy	589	0.00
R213 On 02/11/2023	Bond Future		Sell	589	0.00
R213 On 02/11/2023	Bond Future		Buy	704	0.00
R213 On 02/11/2023	Bond Future		Sell	704	0.00
Grand Total for Daily Detailed Turnover:				6,520	0.00