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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/04/2023

TO DATE : 20/04/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 04/05/2023			Sell	19	0.00
2033 On 04/05/2023			Buy	19	0.00
2033 On 04/05/2023			Buy	19	0.00
2033 On 04/05/2023			Sell	19	0.00
2033 On 03/08/2023			Buy	19	0.00
2033 On 03/08/2023			Sell	19	0.00
2033 On 03/08/2023			Sell	19	0.00
2033 On 03/08/2023			Buy	19	0.00
I2046 Bond Future					
2046 On 04/05/2023			Buy	207	0.00
2046 On 04/05/2023			Sell	207	0.00
2046 On 03/08/2023			Sell	207	0.00

2046 On 03/08/2023	Bond Future	Buy	207	0.00
2046 On 04/05/2023	Bond Future	Buy	301	0.00
2046 On 04/05/2023	Bond Future	Sell	301	0.00
2046 On 03/08/2023	Bond Future	Sell	301	0.00
2046 On 03/08/2023	Bond Future	Buy	301	0.00
2046 On 04/05/2023	Bond Future	Buy	613	0.00
2046 On 04/05/2023	Bond Future	Sell	613	0.00
2046 On 03/08/2023	Bond Future	Sell	613	0.00
2046 On 03/08/2023	Bond Future	Buy	613	0.00
2046 On 04/05/2023	Bond Future	Buy	1,239	0.00
2046 On 04/05/2023	Bond Future	Sell	1,239	0.00
2046 On 03/08/2023	Bond Future	Sell	1,239	0.00
2046 On 03/08/2023	Bond Future	Buy	1,239	0.00
2046 On 04/05/2023	Bond Future	Sell	2,360	0.00
2046 On 04/05/2023	Bond Future	Buy	2,360	0.00
2046 On 03/08/2023	Bond Future	Buy	2,360	0.00
2046 On 03/08/2023	Bond Future	Sell	2,360	0.00

New Inflation Linked Index

IGOV On 04/05/2023	Index Future	Buy	16	0.00
IGOV On 04/05/2023	Index Future	Sell	16	0.00
IGOV On 02/11/2023	Index Future	Buy	16	0.00
IGOV On 02/11/2023	Index Future	Sell	16	0.00

R186 Bond Future

R186 On 03/08/2023	Bond Future	Buy	5	0.00
R186 On 03/08/2023	Bond Future	Sell	5	0.00
R186 On 03/08/2023	Bond Future	Buy	13	0.00
R186 On 03/08/2023	Bond Future	Sell	13	0.00
R186 On 02/11/2023	Bond Future	Buy	15	0.00
R186 On 02/11/2023	Bond Future	Sell	15	0.00
R186 On 02/11/2023	Bond Future	Sell	15	0.00
R186 On 02/11/2023	Bond Future	Buy	15	0.00
R186 On 03/08/2023	Bond Future	Buy	30	0.00
R186 On 03/08/2023	Bond Future	Sell	30	0.00
R186 On 03/08/2023	Bond Future	Buy	53	0.00
R186 On 03/08/2023	Bond Future	Sell	53	0.00
R186 On 03/08/2023	Bond Future	Buy	93	0.00
R186 On 03/08/2023	Bond Future	Sell	93	0.00
R186 On 02/11/2023	Bond Future	Sell	104	0.00
R186 On 02/11/2023	Bond Future	Buy	104	0.00
R186 On 03/08/2023	Bond Future	Sell	110	0.00
R186 On 03/08/2023	Bond Future	Buy	110	0.00
R186 On 03/08/2023	Bond Future	Sell	175	0.00
R186 On 03/08/2023	Bond Future	Buy	175	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2023	Bond Future		Sell	285	0.00
R186 On 03/08/2023	Bond Future		Buy	285	0.00
R186 On 03/08/2023	Bond Future		Buy	981	0.00
R186 On 03/08/2023	Bond Future		Sell	981	0.00
R186 On 03/08/2023	Bond Future		Sell	1,162	0.00
R186 On 03/08/2023	Bond Future		Buy	1,162	0.00
R2030 Bond Future					
2030 On 04/05/2023	Bond Future		Buy	280	0.00
2030 On 04/05/2023	Bond Future		Sell	280	0.00
R2032 Bond Future					
2032 On 04/05/2023	Bond Future		Sell	750	0.00
2032 On 04/05/2023	Bond Future		Buy	750	0.00
R2035 Bond Future					
R035 On 04/05/2023	Bond Future		Buy	108	0.00
R035 On 04/05/2023	Bond Future		Sell	108	0.00
R2037 Bond Future					
2037 On 04/05/2023	Bond Future		Buy	21	0.00
2037 On 04/05/2023	Bond Future		Sell	21	0.00
2037 On 03/08/2023	Bond Future		Sell	21	0.00
2037 On 03/08/2023	Bond Future		Buy	21	0.00
2037 On 04/05/2023	Bond Future		Buy	164	0.00
2037 On 04/05/2023	Bond Future		Sell	164	0.00
2037 On 03/08/2023	Bond Future		Sell	164	0.00
2037 On 03/08/2023	Bond Future		Buy	164	0.00
2037 On 04/05/2023	Bond Future		Buy	220	0.00
2037 On 04/05/2023	Bond Future		Sell	220	0.00
2037 On 04/05/2023	Bond Future		Buy	1,222	0.00
2037 On 04/05/2023	Bond Future		Sell	1,222	0.00
2037 On 03/08/2023	Bond Future		Sell	1,222	0.00
2037 On 03/08/2023	Bond Future		Buy	1,222	0.00
2037 On 04/05/2023	Bond Future		Buy	2,145	0.00
2037 On 04/05/2023	Bond Future		Sell	2,145	0.00
2037 On 03/08/2023	Bond Future		Sell	2,145	0.00
2037 On 03/08/2023	Bond Future		Buy	2,145	0.00
2037 On 04/05/2023	Bond Future		Buy	2,258	0.00
2037 On 04/05/2023	Bond Future		Sell	2,258	0.00

2037 On 03/08/2023	Bond Future	Sell	2,258	0.00
2037 On 03/08/2023	Bond Future	Buy	2,258	0.00
2037 On 04/05/2023	Bond Future	Buy	5,810	0.00
2037 On 04/05/2023	Bond Future	Sell	5,810	0.00
2037 On 03/08/2023	Bond Future	Sell	5,810	0.00
2037 On 03/08/2023	Bond Future	Buy	5,810	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Buy	586	0.00
2040 On 04/05/2023	Bond Future	Sell	586	0.00
2040 On 03/08/2023	Bond Future	Sell	586	0.00
2040 On 03/08/2023	Bond Future	Buy	586	0.00
2040 On 04/05/2023	Bond Future	Buy	1,060	0.00
2040 On 04/05/2023	Bond Future	Sell	1,060	0.00
2040 On 03/08/2023	Bond Future	Sell	1,060	0.00
2040 On 03/08/2023	Bond Future	Buy	1,060	0.00
2040 On 04/05/2023	Bond Future	Sell	1,069	0.00
2040 On 04/05/2023	Bond Future	Buy	1,069	0.00
2040 On 03/08/2023	Bond Future	Sell	1,069	0.00
2040 On 03/08/2023	Bond Future	Buy	1,069	0.00
2040 On 04/05/2023	Bond Future	Buy	2,715	0.00
2040 On 04/05/2023	Bond Future	Sell	2,715	0.00
2040 On 03/08/2023	Bond Future	Sell	2,715	0.00
2040 On 03/08/2023	Bond Future	Buy	2,715	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future	Buy	1,066	0.00
2044 On 04/05/2023	Bond Future	Sell	1,066	0.00
2044 On 04/05/2023	Bond Future	Buy	1,066	0.00
2044 On 04/05/2023	Bond Future	Sell	1,066	0.00
2044 On 03/08/2023	Bond Future	Sell	1,066	0.00
2044 On 03/08/2023	Bond Future	Buy	1,066	0.00
2044 On 03/08/2023	Bond Future	Sell	1,066	0.00
2044 On 03/08/2023	Bond Future	Buy	1,066	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Buy	328	0.00
R248 On 04/05/2023	Bond Future	Sell	328	0.00
R248 On 04/05/2023	Bond Future	Buy	328	0.00
R248 On 04/05/2023	Bond Future	Sell	328	0.00
R248 On 03/08/2023	Bond Future	Sell	328	0.00
R248 On 03/08/2023	Bond Future	Buy	328	0.00
R248 On 03/08/2023	Bond Future	Sell	328	0.00
R248 On 03/08/2023	Bond Future	Buy	328	0.00
R248 On 04/05/2023	Bond Future	Sell	350	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2023	Bond Future		Buy	350	0.00
R248 On 04/05/2023	Bond Future		Sell	350	0.00
R248 On 04/05/2023	Bond Future		Buy	350	0.00
R248 On 04/05/2023	Bond Future		Buy	10,000	0.00
R248 On 04/05/2023	Bond Future		Sell	10,000	0.00
R248 On 03/08/2023	Bond Future		Buy	10,000	0.00
R248 On 03/08/2023	Bond Future		Sell	10,000	0.00
R213 Bond Future					
R213 On 04/05/2023	Bond Future		Buy	140	0.00
R213 On 04/05/2023	Bond Future		Sell	140	0.00
Grand Total for Daily Detailed Turnover:				74,463	0.00