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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/07/2023

TO DATE : 03/07/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
New Inflation Linked Index					
IGOV On 03/08/2023	Index Future		Buy	1	0.00
IGOV On 03/08/2023	Index Future		Sell	1	0.00
IGOV On 03/08/2023	Index Future		Buy	1	0.00
IGOV On 03/08/2023	Index Future		Sell	1	0.00
R2030 Bond Future					
2030 On 03/08/2023	Bond Future		Sell	80	0.00
2030 On 03/08/2023	Bond Future		Buy	80	0.00
2030 On 03/08/2023	Bond Future		Sell	116	0.00
2030 On 03/08/2023	Bond Future		Buy	116	0.00
2030 On 03/08/2023	Bond Future		Sell	196	0.00
2030 On 03/08/2023	Bond Future		Buy	196	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Sell	15	0.00
2032 On 03/08/2023	Bond Future	Buy	15	0.00
2032 On 03/08/2023	Bond Future	Buy	15	0.00
2032 On 03/08/2023	Bond Future	Sell	15	0.00
2032 On 02/11/2023	Bond Future	Sell	24	0.00
2032 On 02/11/2023	Bond Future	Buy	24	0.00
2032 On 02/11/2023	Bond Future	Sell	25	0.00
2032 On 02/11/2023	Bond Future	Buy	25	0.00
2032 On 02/11/2023	Bond Future	Sell	28	0.00
2032 On 02/11/2023	Bond Future	Buy	28	0.00
2032 On 02/11/2023	Bond Future	Sell	91	0.00
2032 On 02/11/2023	Bond Future	Buy	91	0.00
2032 On 02/11/2023	Bond Future	Sell	168	0.00
2032 On 02/11/2023	Bond Future	Buy	168	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Sell	9	0.00
R035 On 03/08/2023	Bond Future	Buy	9	0.00
R035 On 03/08/2023	Bond Future	Buy	9	0.00
R035 On 03/08/2023	Bond Future	Sell	9	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Sell	2	0.00
2037 On 03/08/2023	Bond Future	Buy	2	0.00
2037 On 03/08/2023	Bond Future	Buy	2	0.00
2037 On 03/08/2023	Bond Future	Sell	2	0.00
2037 On 02/11/2023	Bond Future	Buy	722	0.00
2037 On 02/11/2023	Bond Future	Sell	722	0.00
2037 On 02/11/2023	Bond Future	Sell	722	0.00
2037 On 02/11/2023	Bond Future	Buy	722	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future	Buy	3	0.00
2040 On 03/08/2023	Bond Future	Sell	3	0.00
2040 On 03/08/2023	Bond Future	Sell	3	0.00
2040 On 03/08/2023	Bond Future	Buy	3	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Buy	2	0.00
2044 On 03/08/2023	Bond Future	Sell	2	0.00
2044 On 03/08/2023	Bond Future	Sell	2	0.00
2044 On 03/08/2023	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/08/2023	Bond Future		Buy	7	0.00
2044 On 03/08/2023	Bond Future		Sell	7	0.00
2044 On 03/08/2023	Bond Future		Buy	8	0.00
2044 On 03/08/2023	Bond Future		Sell	8	0.00
2044 On 03/08/2023	Bond Future		Buy	15	0.00
2044 On 03/08/2023	Bond Future		Sell	15	0.00
2044 On 03/08/2023	Bond Future		Sell	135	0.00
2044 On 03/08/2023	Bond Future		Buy	135	0.00
2044 On 03/08/2023	Bond Future		Buy	150	0.00
2044 On 03/08/2023	Bond Future		Sell	150	0.00
R209 Bond Future					
R209 On 03/08/2023	Bond Future		Sell	250	0.00
R209 On 03/08/2023	Bond Future		Buy	250	0.00
R209 On 03/08/2023	Bond Future		Sell	500	0.00
R209 On 03/08/2023	Bond Future		Buy	500	0.00
R209 On 03/08/2023	Bond Future		Sell	750	0.00
R209 On 03/08/2023	Bond Future		Buy	750	0.00
R209 On 03/08/2023	Bond Future		Sell	1,500	0.00
R209 On 03/08/2023	Bond Future		Buy	1,500	0.00
R213 Bond Future					
R213 On 03/08/2023	Bond Future		Sell	15	0.00
R213 On 03/08/2023	Bond Future		Buy	15	0.00
R213 On 03/08/2023	Bond Future		Buy	15	0.00
R213 On 03/08/2023	Bond Future		Sell	15	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Sell	725	0.00
R214 On 03/08/2023	Bond Future		Buy	725	0.00
R214 On 03/08/2023	Bond Future		Sell	725	0.00
R214 On 03/08/2023	Bond Future		Buy	725	0.00
Grand Total for Daily Detailed Turnover:				7,031	0.00