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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/08/2023

TO DATE : 16/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/11/2023	Index Future		Buy	1	0.00
ALBI On 02/11/2023	Index Future		Sell	1	0.00
ALBI On 02/11/2023	Index Future		Sell	1	0.00
ALBI On 02/11/2023	Index Future		Buy	1	0.00
Govi Total Return Index					
GOVI On 02/11/2023	GOVI		Sell	16	0.00
GOVI On 02/11/2023	GOVI		Buy	16	0.00
New Inflation Linked Index					
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 02/11/2023	Bond Future	Sell	73	0.00
R186 On 02/11/2023	Bond Future	Buy	73	0.00
R186 On 02/11/2023	Bond Future	Sell	73	0.00
R186 On 02/11/2023	Bond Future	Buy	73	0.00
R186 On 02/11/2023	Bond Future	Sell	370	0.00
R186 On 02/11/2023	Bond Future	Buy	370	0.00
R186 On 02/11/2023	Bond Future	Sell	370	0.00
R186 On 02/11/2023	Bond Future	Buy	370	0.00

R2030 Bond Future

2030 On 02/11/2023	Bond Future	Buy	17	0.00
2030 On 02/11/2023	Bond Future	Sell	17	0.00
2030 On 02/11/2023	Bond Future	Buy	21	0.00
2030 On 02/11/2023	Bond Future	Sell	21	0.00
2030 On 02/11/2023	Bond Future	Buy	25	0.00
2030 On 02/11/2023	Bond Future	Sell	25	0.00
2030 On 02/11/2023	Bond Future	Buy	29	0.00
2030 On 02/11/2023	Bond Future	Sell	29	0.00
2030 On 02/11/2023	Bond Future	Buy	32	0.00
2030 On 02/11/2023	Bond Future	Sell	32	0.00
2030 On 02/11/2023	Bond Future	Buy	39	0.00
2030 On 02/11/2023	Bond Future	Sell	39	0.00
2030 On 02/11/2023	Bond Future	Buy	43	0.00
2030 On 02/11/2023	Bond Future	Sell	43	0.00
2030 On 02/11/2023	Bond Future	Buy	56	0.00
2030 On 02/11/2023	Bond Future	Sell	56	0.00
2030 On 02/11/2023	Bond Future	Buy	58	0.00
2030 On 02/11/2023	Bond Future	Sell	58	0.00
2030 On 02/11/2023	Bond Future	Buy	75	0.00
2030 On 02/11/2023	Bond Future	Sell	75	0.00
2030 On 02/11/2023	Bond Future	Buy	77	0.00
2030 On 02/11/2023	Bond Future	Sell	77	0.00
2030 On 02/11/2023	Bond Future	Sell	86	0.00
2030 On 02/11/2023	Bond Future	Buy	86	0.00
2030 On 02/11/2023	Bond Future	Buy	123	0.00
2030 On 02/11/2023	Bond Future	Sell	123	0.00
2030 On 02/11/2023	Bond Future	Buy	188	0.00
2030 On 02/11/2023	Bond Future	Sell	188	0.00
2030 On 02/11/2023	Bond Future	Buy	219	0.00
2030 On 02/11/2023	Bond Future	Sell	219	0.00
2030 On 02/11/2023	Bond Future	Sell	308	0.00
2030 On 02/11/2023	Bond Future	Buy	308	0.00
2030 On 02/11/2023	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2023	Bond Future		Buy	500	0.00
2030 On 02/11/2023	Bond Future		Buy	500	0.00
2030 On 02/11/2023	Bond Future		Sell	500	0.00
2030 On 02/11/2023	Bond Future		Sell	830	0.00
2030 On 02/11/2023	Bond Future		Buy	830	0.00
2030 On 02/11/2023	Bond Future		Buy	1,002	0.00
2030 On 02/11/2023	Bond Future		Sell	1,002	0.00
2030 On 02/11/2023	Bond Future		Sell	1,070	0.00
2030 On 02/11/2023	Bond Future		Buy	1,070	0.00
2030 On 02/11/2023	Bond Future		Sell	2,180	0.00
2030 On 02/11/2023	Bond Future		Buy	2,180	0.00
2030 On 02/11/2023	Bond Future		Buy	3,644	0.00
2030 On 02/11/2023	Bond Future		Sell	3,644	0.00
R2032 Bond Future					
2032 On 02/11/2023	Bond Future		Buy	6	0.00
2032 On 02/11/2023	Bond Future		Sell	6	0.00
2032 On 02/11/2023	Bond Future		Buy	17	0.00
2032 On 02/11/2023	Bond Future		Sell	17	0.00
2032 On 02/11/2023	Bond Future		Buy	17	0.00
2032 On 02/11/2023	Bond Future		Sell	17	0.00
2032 On 02/11/2023	Bond Future		Buy	21	0.00
2032 On 02/11/2023	Bond Future		Sell	21	0.00
2032 On 02/11/2023	Bond Future		Buy	32	0.00
2032 On 02/11/2023	Bond Future		Sell	32	0.00
2032 On 02/11/2023	Bond Future		Buy	34	0.00
2032 On 02/11/2023	Bond Future		Sell	34	0.00
2032 On 02/11/2023	Bond Future		Buy	54	0.00
2032 On 02/11/2023	Bond Future		Sell	54	0.00
2032 On 02/11/2023	Bond Future		Buy	579	0.00
2032 On 02/11/2023	Bond Future		Sell	579	0.00
2032 On 02/11/2023	Bond Future		Buy	1,237	0.00
2032 On 02/11/2023	Bond Future		Sell	1,237	0.00
2032 On 02/11/2023	Bond Future		Sell	1,997	0.00
2032 On 02/11/2023	Bond Future		Buy	1,997	0.00
R2035 Bond Future					
R035 On 02/11/2023	Bond Future		Sell	200	0.00
R035 On 02/11/2023	Bond Future		Buy	200	0.00
R035 On 02/11/2023	Bond Future		Sell	200	0.00

R035 On 02/11/2023	Bond Future	Buy	200	0.00
R2037 Bond Future				
2037 On 02/11/2023	Bond Future	Sell	17	0.00
2037 On 02/11/2023	Bond Future	Buy	17	0.00
2037 On 02/11/2023	Bond Future	Sell	43	0.00
2037 On 02/11/2023	Bond Future	Buy	43	0.00
2037 On 02/11/2023	Bond Future	Sell	49	0.00
2037 On 02/11/2023	Bond Future	Buy	49	0.00
2037 On 02/11/2023	Bond Future	Buy	109	0.00
2037 On 02/11/2023	Bond Future	Sell	109	0.00
R2040 Bond Future				
2040 On 01/02/2024	Bond Future	Buy	5	0.00
2040 On 01/02/2024	Bond Future	Sell	5	0.00
2040 On 01/02/2024	Bond Future	Buy	5	0.00
2040 On 01/02/2024	Bond Future	Sell	5	0.00
R209 Bond Future				
R209 On 02/11/2023	Bond Future	Sell	14	0.00
R209 On 02/11/2023	Bond Future	Buy	14	0.00
R209 On 02/11/2023	Bond Future	Sell	232	0.00
R209 On 02/11/2023	Bond Future	Buy	232	0.00
R209 On 02/11/2023	Bond Future	Sell	247	0.00
R209 On 02/11/2023	Bond Future	Buy	247	0.00
R209 On 02/11/2023	Bond Future	Sell	349	0.00
R209 On 02/11/2023	Bond Future	Buy	349	0.00
R209 On 02/11/2023	Bond Future	Buy	842	0.00
R209 On 02/11/2023	Bond Future	Sell	842	0.00
Grand Total for Daily Detailed Turnover:			18,348	0.00