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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/01/2023

TO DATE : 18/01/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/02/2023	Index Future		Buy	2	0.00
ALBI On 02/02/2023	Index Future		Sell	2	0.00
ALBI On 04/05/2023	Index Future		Sell	2	0.00
ALBI On 04/05/2023	Index Future		Buy	2	0.00
ALBI On 02/02/2023	Index Future		Buy	4	0.00
ALBI On 02/02/2023	Index Future		Sell	4	0.00
ALBI On 04/05/2023	Index Future		Sell	4	0.00
ALBI On 04/05/2023	Index Future		Buy	4	0.00
ALBI On 02/02/2023	Index Future		Buy	17	0.00
ALBI On 02/02/2023	Index Future		Sell	17	0.00
ALBI On 04/05/2023	Index Future		Sell	17	0.00
ALBI On 04/05/2023	Index Future		Buy	17	0.00
ALBI On 02/02/2023	Index Future		Sell	23	0.00

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ALBI On 02/02/2023	Index Future	Buy	23	0.00
ALBI On 02/02/2023	Index Future	Buy	23	0.00
ALBI On 02/02/2023	Index Future	Sell	23	0.00
ALBI On 04/05/2023	Index Future	Buy	23	0.00
ALBI On 04/05/2023	Index Future	Sell	23	0.00
ALBI On 04/05/2023	Index Future	Buy	23	0.00
ALBI On 04/05/2023	Index Future	Sell	23	0.00

I2046 Bond Future

2046 On 02/02/2023	Bond Future	Buy	1	0.00
2046 On 02/02/2023	Bond Future	Sell	1	0.00
2046 On 02/02/2023	Bond Future	Buy	2	0.00
2046 On 02/02/2023	Bond Future	Sell	2	0.00
2046 On 02/02/2023	Bond Future	Buy	2	0.00
2046 On 02/02/2023	Bond Future	Sell	2	0.00
2046 On 02/02/2023	Bond Future	Buy	3	0.00
2046 On 02/02/2023	Bond Future	Sell	3	0.00
2046 On 02/02/2023	Bond Future	Buy	8	0.00
2046 On 02/02/2023	Bond Future	Sell	8	0.00
2046 On 02/02/2023	Bond Future	Buy	12	0.00
2046 On 02/02/2023	Bond Future	Sell	12	0.00
2046 On 02/02/2023	Bond Future	Buy	29	0.00
2046 On 02/02/2023	Bond Future	Sell	29	0.00
2046 On 02/02/2023	Bond Future	Buy	97	0.00
2046 On 02/02/2023	Bond Future	Sell	97	0.00
2046 On 02/02/2023	Bond Future	Buy	168	0.00
2046 On 02/02/2023	Bond Future	Sell	168	0.00
2046 On 02/02/2023	Bond Future	Buy	176	0.00
2046 On 02/02/2023	Bond Future	Sell	176	0.00
2046 On 02/02/2023	Bond Future	Buy	207	0.00
2046 On 02/02/2023	Bond Future	Sell	207	0.00
2046 On 04/05/2023	Bond Future	Sell	207	0.00
2046 On 04/05/2023	Bond Future	Buy	207	0.00
2046 On 02/02/2023	Bond Future	Buy	301	0.00
2046 On 02/02/2023	Bond Future	Sell	301	0.00
2046 On 04/05/2023	Bond Future	Sell	301	0.00
2046 On 04/05/2023	Bond Future	Buy	301	0.00
2046 On 02/02/2023	Bond Future	Sell	498	0.00
2046 On 02/02/2023	Bond Future	Buy	498	0.00
2046 On 02/02/2023	Bond Future	Buy	613	0.00
2046 On 02/02/2023	Bond Future	Sell	613	0.00
2046 On 04/05/2023	Bond Future	Sell	613	0.00
2046 On 04/05/2023	Bond Future	Buy	613	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2046 On 02/02/2023			Buy	1,239	0.00
2046 On 02/02/2023			Sell	1,239	0.00
2046 On 04/05/2023			Sell	1,239	0.00
2046 On 04/05/2023			Buy	1,239	0.00
2046 On 02/02/2023			Sell	2,360	0.00
2046 On 02/02/2023			Buy	2,360	0.00
2046 On 04/05/2023			Buy	2,360	0.00
2046 On 04/05/2023			Sell	2,360	0.00
I2050 Bond Future					
2050 On 02/02/2023			Buy	400	0.00
2050 On 02/02/2023			Sell	400	0.00
2050 On 02/02/2023			Buy	400	0.00
2050 On 02/02/2023			Sell	400	0.00
2050 On 02/02/2023			Buy	918	0.00
2050 On 02/02/2023			Sell	918	0.00
2050 On 02/02/2023			Buy	918	0.00
2050 On 02/02/2023			Sell	918	0.00
2050 On 04/05/2023			Sell	918	0.00
2050 On 04/05/2023			Buy	918	0.00
2050 On 04/05/2023			Buy	918	0.00
2050 On 04/05/2023			Sell	918	0.00
New Inflation Linked Index					
IGOV On 02/02/2023			Buy	1	0.00
IGOV On 02/02/2023			Sell	1	0.00
IGOV On 02/02/2023			Buy	1	0.00
IGOV On 02/02/2023			Sell	1	0.00
IGOV On 02/02/2023			Buy	1	0.00
IGOV On 02/02/2023			Sell	1	0.00
IGOV On 04/05/2023			Sell	1	0.00
IGOV On 04/05/2023			Buy	1	0.00
IGOV On 04/05/2023			Sell	1	0.00
IGOV On 04/05/2023			Buy	1	0.00
IGOV On 04/05/2023			Sell	1	0.00
IGOV On 04/05/2023			Buy	1	0.00
IGOV On 02/02/2023			Buy	4	0.00
IGOV On 02/02/2023			Sell	4	0.00
IGOV On 02/02/2023			Buy	4	0.00

IGOV On 02/02/2023	Index Future	Sell	4	0.00
IGOV On 02/02/2023	Index Future	Buy	4	0.00
IGOV On 02/02/2023	Index Future	Sell	4	0.00
IGOV On 04/05/2023	Index Future	Sell	4	0.00
IGOV On 04/05/2023	Index Future	Buy	4	0.00
IGOV On 04/05/2023	Index Future	Sell	4	0.00
IGOV On 04/05/2023	Index Future	Buy	4	0.00
IGOV On 04/05/2023	Index Future	Sell	4	0.00
IGOV On 04/05/2023	Index Future	Buy	4	0.00
IGOV On 02/02/2023	Index Future	Buy	7	0.00
IGOV On 02/02/2023	Index Future	Sell	7	0.00
IGOV On 04/05/2023	Index Future	Sell	7	0.00
IGOV On 04/05/2023	Index Future	Buy	7	0.00
IGOV On 02/02/2023	Index Future	Buy	8	0.00
IGOV On 02/02/2023	Index Future	Sell	8	0.00
IGOV On 04/05/2023	Index Future	Sell	8	0.00
IGOV On 04/05/2023	Index Future	Buy	8	0.00
IGOV On 02/02/2023	Index Future	Buy	10	0.00
IGOV On 02/02/2023	Index Future	Sell	10	0.00
IGOV On 02/02/2023	Index Future	Sell	10	0.00
IGOV On 02/02/2023	Index Future	Buy	10	0.00
IGOV On 04/05/2023	Index Future	Sell	10	0.00
IGOV On 04/05/2023	Index Future	Buy	10	0.00
IGOV On 04/05/2023	Index Future	Sell	10	0.00
IGOV On 04/05/2023	Index Future	Buy	10	0.00
IGOV On 02/02/2023	Index Future	Buy	66	0.00
IGOV On 02/02/2023	Index Future	Sell	66	0.00
IGOV On 04/05/2023	Index Future	Sell	66	0.00
IGOV On 04/05/2023	Index Future	Buy	66	0.00
IGOV On 02/02/2023	Index Future	Buy	93	0.00
IGOV On 02/02/2023	Index Future	Sell	93	0.00
IGOV On 04/05/2023	Index Future	Sell	93	0.00
IGOV On 04/05/2023	Index Future	Buy	93	0.00
IGOV On 02/02/2023	Index Future	Buy	261	0.00
IGOV On 02/02/2023	Index Future	Sell	261	0.00
IGOV On 04/05/2023	Index Future	Buy	261	0.00
IGOV On 04/05/2023	Index Future	Sell	261	0.00
IGOV On 02/02/2023	Index Future	Buy	363	0.00
IGOV On 02/02/2023	Index Future	Sell	363	0.00
IGOV On 04/05/2023	Index Future	Buy	363	0.00
IGOV On 04/05/2023	Index Future	Sell	363	0.00

R186 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2023			Sell	36	0.00
R186 On 02/02/2023			Buy	36	0.00
R186 On 02/02/2023			Buy	36	0.00
R186 On 02/02/2023			Sell	36	0.00
R186 On 02/02/2023			Buy	36	0.00
R186 On 02/02/2023			Sell	36	0.00
R186 On 04/05/2023			Buy	36	0.00
R186 On 04/05/2023			Sell	36	0.00
R186 On 04/05/2023			Sell	36	0.00
R186 On 04/05/2023			Buy	36	0.00
R186 On 04/05/2023			Sell	36	0.00
R186 On 04/05/2023			Buy	36	0.00
R186 On 02/02/2023			Buy	45	0.00
R186 On 02/02/2023			Sell	45	0.00
R186 On 04/05/2023			Sell	45	0.00
R186 On 04/05/2023			Buy	45	0.00
R186 On 02/02/2023			Buy	121	0.00
R186 On 02/02/2023			Sell	121	0.00
R186 On 04/05/2023			Sell	121	0.00
R186 On 04/05/2023			Buy	121	0.00
R186 On 02/02/2023			Buy	166	0.00
R186 On 02/02/2023			Sell	166	0.00
R186 On 04/05/2023			Sell	166	0.00
R186 On 04/05/2023			Buy	166	0.00
R186 On 02/02/2023			Buy	250	0.00
R186 On 02/02/2023			Sell	250	0.00
R186 On 02/02/2023			Sell	250	0.00
R186 On 02/02/2023			Buy	250	0.00
R186 On 02/02/2023			Sell	250	0.00
R186 On 02/02/2023			Buy	250	0.00
R197 Bond Future					
R197 On 02/02/2023			Buy	100	0.00
R197 On 02/02/2023			Sell	100	0.00
R2032 Bond Future					
2032 On 02/02/2023			Buy	2	0.00
2032 On 02/02/2023			Sell	2	0.00
2032 On 04/05/2023			Sell	2	0.00

2032 On 04/05/2023	Bond Future	Buy	2	0.00
2032 On 02/02/2023	Bond Future	Buy	3	0.00
2032 On 02/02/2023	Bond Future	Sell	3	0.00
2032 On 04/05/2023	Bond Future	Sell	3	0.00
2032 On 04/05/2023	Bond Future	Buy	3	0.00
2032 On 02/02/2023	Bond Future	Buy	17	0.00
2032 On 02/02/2023	Bond Future	Sell	17	0.00
2032 On 04/05/2023	Bond Future	Sell	17	0.00
2032 On 04/05/2023	Bond Future	Buy	17	0.00
2032 On 02/02/2023	Bond Future	Buy	44	0.00
2032 On 02/02/2023	Bond Future	Sell	44	0.00
2032 On 04/05/2023	Bond Future	Sell	44	0.00
2032 On 04/05/2023	Bond Future	Buy	44	0.00
2032 On 02/02/2023	Bond Future	Buy	55	0.00
2032 On 02/02/2023	Bond Future	Sell	55	0.00
2032 On 04/05/2023	Bond Future	Sell	55	0.00
2032 On 04/05/2023	Bond Future	Buy	55	0.00
2032 On 02/02/2023	Bond Future	Buy	203	0.00
2032 On 02/02/2023	Bond Future	Sell	203	0.00
2032 On 02/02/2023	Bond Future	Buy	203	0.00
2032 On 02/02/2023	Bond Future	Sell	203	0.00
2032 On 02/02/2023	Bond Future	Sell	203	0.00
2032 On 02/02/2023	Bond Future	Buy	203	0.00
2032 On 04/05/2023	Bond Future	Sell	203	0.00
2032 On 04/05/2023	Bond Future	Buy	203	0.00
2032 On 04/05/2023	Bond Future	Sell	203	0.00
2032 On 04/05/2023	Bond Future	Buy	203	0.00
2032 On 04/05/2023	Bond Future	Sell	203	0.00
2032 On 04/05/2023	Bond Future	Buy	203	0.00
2032 On 02/02/2023	Bond Future	Buy	269	0.00
2032 On 02/02/2023	Bond Future	Sell	269	0.00
2032 On 04/05/2023	Bond Future	Sell	269	0.00
2032 On 04/05/2023	Bond Future	Buy	269	0.00
2032 On 02/02/2023	Bond Future	Buy	313	0.00
2032 On 02/02/2023	Bond Future	Sell	313	0.00
2032 On 02/02/2023	Bond Future	Buy	313	0.00
2032 On 02/02/2023	Bond Future	Sell	313	0.00
2032 On 04/05/2023	Bond Future	Sell	313	0.00
2032 On 04/05/2023	Bond Future	Buy	313	0.00
2032 On 04/05/2023	Bond Future	Buy	313	0.00
2032 On 04/05/2023	Bond Future	Sell	313	0.00
2032 On 02/02/2023	Bond Future	Buy	394	0.00
2032 On 02/02/2023	Bond Future	Sell	394	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/05/2023			Sell	394	0.00
2032 On 04/05/2023			Buy	394	0.00
2032 On 04/05/2023			Buy	421	0.00
2032 On 04/05/2023			Sell	421	0.00
2032 On 02/02/2023			Sell	11,397	0.00
2032 On 02/02/2023			Buy	11,397	0.00
2032 On 02/02/2023			Buy	11,397	0.00
2032 On 02/02/2023			Sell	11,397	0.00
2032 On 04/05/2023			Sell	11,397	0.00
2032 On 04/05/2023			Buy	11,397	0.00
2032 On 04/05/2023			Sell	11,397	0.00
2032 On 04/05/2023			Buy	11,397	0.00
R2035 Bond Future					
R035 On 02/02/2023			Buy	25	0.00
R035 On 02/02/2023			Sell	25	0.00
R035 On 02/02/2023			Buy	25	0.00
R035 On 02/02/2023			Sell	25	0.00
R035 On 04/05/2023			Buy	25	0.00
R035 On 04/05/2023			Sell	25	0.00
R035 On 04/05/2023			Sell	25	0.00
R035 On 04/05/2023			Buy	25	0.00
R035 On 02/02/2023			Buy	46	0.00
R035 On 02/02/2023			Sell	46	0.00
R035 On 04/05/2023			Sell	46	0.00
R035 On 04/05/2023			Buy	46	0.00
R035 On 02/02/2023			Buy	223	0.00
R035 On 02/02/2023			Sell	223	0.00
R035 On 04/05/2023			Sell	223	0.00
R035 On 04/05/2023			Buy	223	0.00
R035 On 02/02/2023			Sell	269	0.00
R035 On 02/02/2023			Buy	269	0.00
R035 On 02/02/2023			Sell	269	0.00
R035 On 02/02/2023			Buy	269	0.00
R035 On 04/05/2023			Sell	269	0.00
R035 On 04/05/2023			Buy	269	0.00
R035 On 04/05/2023			Buy	269	0.00
R035 On 04/05/2023			Sell	269	0.00

R2037 Bond Future

2037 On 02/02/2023	Bond Future	Buy	21	0.00
2037 On 02/02/2023	Bond Future	Sell	21	0.00
2037 On 04/05/2023	Bond Future	Sell	21	0.00
2037 On 04/05/2023	Bond Future	Buy	21	0.00
2037 On 02/02/2023	Bond Future	Buy	48	0.00
2037 On 02/02/2023	Bond Future	Sell	48	0.00
2037 On 04/05/2023	Bond Future	Sell	48	0.00
2037 On 04/05/2023	Bond Future	Buy	48	0.00
2037 On 02/02/2023	Bond Future	Buy	68	0.00
2037 On 02/02/2023	Bond Future	Sell	68	0.00
2037 On 04/05/2023	Bond Future	Sell	68	0.00
2037 On 04/05/2023	Bond Future	Buy	68	0.00
2037 On 02/02/2023	Bond Future	Buy	164	0.00
2037 On 02/02/2023	Bond Future	Sell	164	0.00
2037 On 04/05/2023	Bond Future	Sell	164	0.00
2037 On 04/05/2023	Bond Future	Buy	164	0.00
2037 On 02/02/2023	Bond Future	Buy	222	0.00
2037 On 02/02/2023	Bond Future	Sell	222	0.00
2037 On 04/05/2023	Bond Future	Sell	222	0.00
2037 On 04/05/2023	Bond Future	Buy	222	0.00
2037 On 02/02/2023	Bond Future	Sell	338	0.00
2037 On 02/02/2023	Bond Future	Buy	338	0.00
2037 On 04/05/2023	Bond Future	Buy	338	0.00
2037 On 04/05/2023	Bond Future	Sell	338	0.00
2037 On 02/02/2023	Bond Future	Buy	1,222	0.00
2037 On 02/02/2023	Bond Future	Sell	1,222	0.00
2037 On 04/05/2023	Bond Future	Sell	1,222	0.00
2037 On 04/05/2023	Bond Future	Buy	1,222	0.00
2037 On 02/02/2023	Bond Future	Buy	2,145	0.00
2037 On 02/02/2023	Bond Future	Sell	2,145	0.00
2037 On 04/05/2023	Bond Future	Sell	2,145	0.00
2037 On 04/05/2023	Bond Future	Buy	2,145	0.00
2037 On 02/02/2023	Bond Future	Buy	2,258	0.00
2037 On 02/02/2023	Bond Future	Sell	2,258	0.00
2037 On 04/05/2023	Bond Future	Sell	2,258	0.00
2037 On 04/05/2023	Bond Future	Buy	2,258	0.00
2037 On 02/02/2023	Bond Future	Buy	4,766	0.00
2037 On 02/02/2023	Bond Future	Sell	4,766	0.00
2037 On 04/05/2023	Bond Future	Sell	4,766	0.00
2037 On 04/05/2023	Bond Future	Buy	4,766	0.00
2037 On 02/02/2023	Bond Future	Buy	5,104	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/02/2023			Sell	5,104	0.00
2037 On 04/05/2023			Buy	5,104	0.00
2037 On 04/05/2023			Sell	5,104	0.00
2037 On 02/02/2023			Buy	5,810	0.00
2037 On 02/02/2023			Sell	5,810	0.00
2037 On 04/05/2023			Sell	5,810	0.00
2037 On 04/05/2023			Buy	5,810	0.00
R2040 Bond Future					
2040 On 02/02/2023			Buy	586	0.00
2040 On 02/02/2023			Sell	586	0.00
2040 On 04/05/2023			Sell	586	0.00
2040 On 04/05/2023			Buy	586	0.00
2040 On 02/02/2023			Buy	1,060	0.00
2040 On 02/02/2023			Sell	1,060	0.00
2040 On 04/05/2023			Sell	1,060	0.00
2040 On 04/05/2023			Buy	1,060	0.00
2040 On 02/02/2023			Buy	1,069	0.00
2040 On 02/02/2023			Sell	1,069	0.00
2040 On 04/05/2023			Sell	1,069	0.00
2040 On 04/05/2023			Buy	1,069	0.00
2040 On 02/02/2023			Buy	2,715	0.00
2040 On 02/02/2023			Sell	2,715	0.00
2040 On 04/05/2023			Sell	2,715	0.00
2040 On 04/05/2023			Buy	2,715	0.00
R2044 Bond Future					
2044 On 02/02/2023			Buy	2	0.00
2044 On 02/02/2023			Sell	2	0.00
2044 On 04/05/2023			Buy	2	0.00
2044 On 04/05/2023			Sell	2	0.00
2044 On 02/02/2023			Buy	1,066	0.00
2044 On 02/02/2023			Sell	1,066	0.00
2044 On 02/02/2023			Buy	1,066	0.00
2044 On 02/02/2023			Sell	1,066	0.00
2044 On 04/05/2023			Sell	1,066	0.00
2044 On 04/05/2023			Buy	1,066	0.00
2044 On 04/05/2023			Sell	1,066	0.00
2044 On 04/05/2023			Buy	1,066	0.00

2044 On 02/02/2023	Bond Future	Buy	2,000	0.00
2044 On 02/02/2023	Bond Future	Sell	2,000	0.00
2044 On 04/05/2023	Bond Future	Buy	2,000	0.00
2044 On 04/05/2023	Bond Future	Sell	2,000	0.00
2044 On 02/02/2023	Bond Future	Sell	10,000	0.00
2044 On 02/02/2023	Bond Future	Buy	10,000	0.00
2044 On 04/05/2023	Bond Future	Buy	10,000	0.00
2044 On 04/05/2023	Bond Future	Sell	10,000	0.00
2044 On 02/02/2023	Bond Future	Buy	15,000	0.00
2044 On 02/02/2023	Bond Future	Sell	15,000	0.00
2044 On 04/05/2023	Bond Future	Buy	15,000	0.00
2044 On 04/05/2023	Bond Future	Sell	15,000	0.00

R2048 Bond Future

R248 On 02/02/2023	Bond Future	Buy	1	0.00
R248 On 02/02/2023	Bond Future	Sell	1	0.00
R248 On 04/05/2023	Bond Future	Sell	1	0.00
R248 On 04/05/2023	Bond Future	Buy	1	0.00
R248 On 02/02/2023	Bond Future	Buy	328	0.00
R248 On 02/02/2023	Bond Future	Sell	328	0.00
R248 On 02/02/2023	Bond Future	Buy	328	0.00
R248 On 02/02/2023	Bond Future	Sell	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 04/05/2023	Bond Future	Buy	328	0.00
R248 On 02/02/2023	Bond Future	Buy	1,125	0.00
R248 On 02/02/2023	Bond Future	Sell	1,125	0.00
R248 On 04/05/2023	Bond Future	Sell	1,125	0.00
R248 On 04/05/2023	Bond Future	Buy	1,125	0.00
R248 On 02/02/2023	Bond Future	Sell	6,000	0.00
R248 On 02/02/2023	Bond Future	Buy	6,000	0.00
R248 On 04/05/2023	Bond Future	Buy	6,000	0.00
R248 On 04/05/2023	Bond Future	Sell	6,000	0.00
R248 On 02/02/2023	Bond Future	Buy	7,050	0.00
R248 On 02/02/2023	Bond Future	Sell	7,050	0.00
R248 On 04/05/2023	Bond Future	Sell	7,050	0.00
R248 On 04/05/2023	Bond Future	Buy	7,050	0.00
R248 On 02/02/2023	Bond Future	Sell	15,000	0.00
R248 On 02/02/2023	Bond Future	Buy	15,000	0.00
R248 On 02/02/2023	Bond Future	Sell	15,000	0.00
R248 On 02/02/2023	Bond Future	Buy	15,000	0.00
R248 On 04/05/2023	Bond Future	Sell	15,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/05/2023	Bond Future		Buy	15,000	0.00
R248 On 04/05/2023	Bond Future		Sell	15,000	0.00
R248 On 04/05/2023	Bond Future		Buy	15,000	0.00
Grand Total for Daily Detailed Turnover:				273,327	0.00