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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/02/2023

TO DATE : 03/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
I2029 Bond Future				
2029 On 04/05/2023			Buy	31
2029 On 04/05/2023			Buy	31
2029 On 04/05/2023			Sell	31
2029 On 04/05/2023			Sell	31
I2050 Bond Future				
2050 On 04/05/2023			Sell	32
2050 On 04/05/2023			Buy	32
2050 On 04/05/2023			Sell	32
2050 On 04/05/2023			Buy	32
New Inflation Linked Index				
IGOV On 04/05/2023			Buy	4

IGOV On 04/05/2023	Index Future	Sell	4	0.00
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R186 Bond Future

R186 On 02/11/2023	Bond Future	Buy	10	0.00
R186 On 02/11/2023	Bond Future	Sell	10	0.00
R186 On 04/05/2023	Bond Future	Buy	88	0.00
R186 On 04/05/2023	Bond Future	Sell	88	0.00
R186 On 04/05/2023	Bond Future	Sell	500	0.00
R186 On 04/05/2023	Bond Future	Buy	500	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Sell	1,500	0.00
2032 On 04/05/2023	Bond Future	Buy	1,500	0.00

R2037 Bond Future

2037 On 04/05/2023	Bond Future	Sell	1,500	0.00
2037 On 04/05/2023	Bond Future	Buy	1,500	0.00

R2040 Bond Future

2040 On 04/05/2023	Bond Future	Sell	1,500	0.00
2040 On 04/05/2023	Bond Future	Buy	1,500	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future	Sell	4	0.00
2044 On 04/05/2023	Bond Future	Buy	4	0.00
2044 On 04/05/2023	Bond Future	Sell	4	0.00
2044 On 04/05/2023	Bond Future	Buy	4	0.00
2044 On 04/05/2023	Bond Future	Sell	7	0.00
2044 On 04/05/2023	Bond Future	Buy	7	0.00
2044 On 04/05/2023	Bond Future	Sell	19	0.00
2044 On 04/05/2023	Bond Future	Buy	19	0.00
2044 On 04/05/2023	Bond Future	Sell	21	0.00
2044 On 04/05/2023	Bond Future	Buy	21	0.00
2044 On 04/05/2023	Bond Future	Sell	25	0.00
2044 On 04/05/2023	Bond Future	Buy	25	0.00

R2048 Bond Future

R248 On 04/05/2023	Bond Future	Buy	3,800	0.00
R248 On 04/05/2023	Bond Future	Sell	3,800	0.00

R209 Bond Future

R209 On 02/11/2023	Bond Future	Buy	21	0.00
R209 On 02/11/2023	Bond Future	Sell	21	0.00
R209 On 04/05/2023	Bond Future	Buy	109	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 04/05/2023	Bond Future		Sell	109	0.00
R213 Bond Future					
R213 On 04/05/2023	Bond Future		Buy	161	0.00
R213 On 04/05/2023	Bond Future		Sell	161	0.00
R214 Bond Future					
R214 On 04/05/2023	Bond Future		Sell	6	0.00
R214 On 04/05/2023	Bond Future		Buy	6	0.00
R214 On 04/05/2023	Bond Future		Sell	24	0.00
R214 On 04/05/2023	Bond Future		Buy	24	0.00
R214 On 04/05/2023	Bond Future		Sell	30	0.00
R214 On 04/05/2023	Bond Future		Buy	30	0.00
Grand Total for Daily Detailed Turnover:				9,459	0.00