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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/05/2023

TO DATE : 31/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

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		Buy	1	0.00
IGOV On 03/08/2023	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future		Buy	22	0.00
R186 On 02/11/2023	Bond Future		Sell	22	0.00
R186 On 02/11/2023	Bond Future		Sell	54	0.00
R186 On 02/11/2023	Bond Future		Buy	54	0.00
R186 On 02/11/2023	Bond Future		Buy	54	0.00
R186 On 02/11/2023	Bond Future		Sell	54	0.00

R197 Bond Future

R197 On 03/08/2023	Bond Future	Buy	5	0.00
R197 On 03/08/2023	Bond Future	Sell	5	0.00
R197 On 03/08/2023	Bond Future	Sell	5	0.00
R197 On 03/08/2023	Bond Future	Buy	5	0.00
R197 On 03/08/2023	Bond Future	Sell	5	0.00
R197 On 03/08/2023	Bond Future	Buy	5	0.00
R197 On 03/08/2023	Bond Future	Sell	5	0.00
R197 On 03/08/2023	Bond Future	Buy	5	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Buy	66	0.00
2030 On 03/08/2023	Bond Future	Sell	66	0.00
2030 On 02/11/2023	Bond Future	Sell	248	0.00
2030 On 02/11/2023	Bond Future	Buy	248	0.00
2030 On 02/11/2023	Bond Future	Sell	248	0.00
2030 On 02/11/2023	Bond Future	Buy	248	0.00

R2032 Bond Future

2032 On 02/11/2023	Bond Future	Sell	2	0.00
2032 On 02/11/2023	Bond Future	Buy	2	0.00
2032 On 03/08/2023	Bond Future	Buy	11	0.00
2032 On 03/08/2023	Bond Future	Sell	11	0.00
2032 On 02/11/2023	Bond Future	Sell	100	0.00
2032 On 02/11/2023	Bond Future	Buy	100	0.00
2032 On 02/11/2023	Bond Future	Buy	102	0.00
2032 On 02/11/2023	Bond Future	Sell	102	0.00
2032 On 02/11/2023	Bond Future	Sell	200	0.00
2032 On 02/11/2023	Bond Future	Buy	200	0.00
2032 On 02/11/2023	Bond Future	Sell	200	0.00
2032 On 02/11/2023	Bond Future	Buy	200	0.00

R2040 Bond Future

2040 On 02/11/2023	Bond Future	Sell	104	0.00
2040 On 02/11/2023	Bond Future	Buy	104	0.00
2040 On 02/11/2023	Bond Future	Buy	104	0.00
2040 On 02/11/2023	Bond Future	Sell	104	0.00

R213 Bond Future

R213 On 03/08/2023	Bond Future	Sell	109	0.00
R213 On 03/08/2023	Bond Future	Sell	109	0.00
R213 On 03/08/2023	Bond Future	Buy	109	0.00
R213 On 03/08/2023	Bond Future	Buy	109	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 02/11/2023	Bond Future		Sell	311	0.00
R213 On 02/11/2023	Bond Future		Buy	311	0.00
R213 On 02/11/2023	Bond Future		Buy	311	0.00
R213 On 02/11/2023	Bond Future		Sell	311	0.00
Grand Total for Daily Detailed Turnover:				2,377	0.00