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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/06/2023

TO DATE : 30/06/2023

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2029 Bond Future

2029 On 03/08/2023	Bond Future		Sell	100	0.00
2029 On 03/08/2023	Bond Future		Buy	100	0.00
2029 On 03/08/2023	Bond Future		Buy	100	0.00
2029 On 03/08/2023	Bond Future		Sell	100	0.00
2029 On 03/08/2023	Bond Future		Buy	100	0.00
2029 On 03/08/2023	Bond Future		Sell	100	0.00

I2033 Bond Future

2033 On 03/08/2023	Bond Future		Sell	100	0.00
2033 On 03/08/2023	Bond Future		Sell	100	0.00
2033 On 03/08/2023	Bond Future		Buy	100	0.00
2033 On 03/08/2023	Bond Future		Sell	100	0.00
2033 On 03/08/2023	Bond Future		Buy	100	0.00

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2033 On 03/08/2023	Bond Future	Buy	100	0.00
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I2038 Bond Future

2038 On 03/08/2023	Bond Future	Sell	40	0.00
2038 On 03/08/2023	Bond Future	Buy	40	0.00
2038 On 03/08/2023	Bond Future	Buy	40	0.00
2038 On 03/08/2023	Bond Future	Sell	40	0.00
2038 On 03/08/2023	Bond Future	Buy	40	0.00
2038 On 03/08/2023	Bond Future	Sell	40	0.00

New Inflation Linked Index

IGOV On 03/08/2023	Index Future	Sell	20	0.00
IGOV On 03/08/2023	Index Future	Buy	20	0.00
IGOV On 03/08/2023	Index Future	Sell	20	0.00
IGOV On 03/08/2023	Index Future	Buy	20	0.00

R186 Bond Future

R186 On 03/08/2023	Bond Future	Sell	6	0.00
R186 On 03/08/2023	Bond Future	Buy	6	0.00
R186 On 03/08/2023	Bond Future	Sell	6	0.00
R186 On 03/08/2023	Bond Future	Buy	6	0.00
R186 On 03/08/2023	Bond Future	Sell	48	0.00
R186 On 03/08/2023	Bond Future	Buy	48	0.00
R186 On 03/08/2023	Bond Future	Sell	49	0.00
R186 On 03/08/2023	Bond Future	Buy	49	0.00
R186 On 03/08/2023	Bond Future	Sell	135	0.00
R186 On 03/08/2023	Bond Future	Buy	135	0.00
R186 On 03/08/2023	Bond Future	Sell	172	0.00
R186 On 03/08/2023	Bond Future	Buy	172	0.00
R186 On 03/08/2023	Bond Future	Sell	173	0.00
R186 On 03/08/2023	Bond Future	Buy	173	0.00
R186 On 03/08/2023	Bond Future	Sell	1,475	0.00
R186 On 03/08/2023	Bond Future	Buy	1,475	0.00
R186 On 03/08/2023	Bond Future	Sell	1,477	0.00
R186 On 03/08/2023	Bond Future	Buy	1,477	0.00
R186 On 03/08/2023	Bond Future	Buy	1,697	0.00
R186 On 03/08/2023	Bond Future	Sell	1,697	0.00
R186 On 03/08/2023	Bond Future	Buy	1,697	0.00
R186 On 03/08/2023	Bond Future	Sell	1,697	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	7	0.00
2030 On 03/08/2023	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/08/2023			Buy	7	0.00
2030 On 03/08/2023			Sell	7	0.00
2030 On 03/08/2023			Buy	9	0.00
2030 On 03/08/2023			Sell	9	0.00
2030 On 03/08/2023			Buy	9	0.00
2030 On 03/08/2023			Sell	9	0.00
2030 On 03/08/2023			Sell	128	0.00
2030 On 03/08/2023			Buy	128	0.00
2030 On 03/08/2023			Sell	184	0.00
2030 On 03/08/2023			Buy	184	0.00
2030 On 03/08/2023			Buy	312	0.00
2030 On 03/08/2023			Sell	312	0.00
R2032 Bond Future					
2032 On 03/08/2023			Buy	6	0.00
2032 On 03/08/2023			Sell	6	0.00
2032 On 03/08/2023			Sell	87	0.00
2032 On 03/08/2023			Buy	87	0.00
2032 On 03/08/2023			Buy	87	0.00
2032 On 03/08/2023			Sell	87	0.00
R2035 Bond Future					
R035 On 03/08/2023			Sell	55	0.00
R035 On 03/08/2023			Buy	55	0.00
R035 On 03/08/2023			Buy	55	0.00
R035 On 03/08/2023			Sell	55	0.00
R209 Bond Future					
R209 On 03/08/2023			Buy	85	0.00
R209 On 03/08/2023			Sell	85	0.00
R209 On 03/08/2023			Sell	85	0.00
R209 On 03/08/2023			Buy	85	0.00
R209 On 03/08/2023			Sell	102	0.00
R209 On 03/08/2023			Buy	102	0.00
R209 On 03/08/2023			Buy	102	0.00
R209 On 03/08/2023			Sell	102	0.00
R213 Bond Future					

R213 On 03/08/2023	Bond Future	Buy	47	0.00
R213 On 03/08/2023	Bond Future	Sell	47	0.00
R213 On 03/08/2023	Bond Future	Buy	47	0.00
R213 On 03/08/2023	Bond Future	Sell	47	0.00
R213 On 03/08/2023	Bond Future	Buy	104	0.00
R213 On 03/08/2023	Bond Future	Sell	104	0.00
R213 On 03/08/2023	Bond Future	Sell	104	0.00
R213 On 03/08/2023	Bond Future	Buy	104	0.00

Grand Total for Daily Detailed Turnover:

9,317

0.00