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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/07/2023

TO DATE : 27/07/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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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
ALBI On 03/08/2023	Index Future		Buy	50	0.00
ALBI On 03/08/2023	Index Future		Sell	50	0.00
ALBI On 03/08/2023	Index Future		Sell	50	0.00
ALBI On 03/08/2023	Index Future		Buy	50	0.00
ALBI On 03/08/2023	Index Future		Buy	50	0.00
ALBI On 03/08/2023	Index Future		Sell	50	0.00
ALBI On 02/11/2023	Index Future		Sell	50	0.00
ALBI On 02/11/2023	Index Future		Buy	50	0.00
ALBI On 02/11/2023	Index Future		Sell	50	0.00

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ALBI On 02/11/2023	Index Future	Buy	50	0.00
ALBI On 02/11/2023	Index Future	Sell	50	0.00
ALBI On 02/11/2023	Index Future	Buy	50	0.00

New Inflation Linked Index

IGOV On 03/08/2023	Index Future	Buy	5	0.00
IGOV On 03/08/2023	Index Future	Sell	5	0.00
IGOV On 03/08/2023	Index Future	Buy	5	0.00
IGOV On 03/08/2023	Index Future	Sell	5	0.00
IGOV On 02/11/2023	Index Future	Sell	5	0.00
IGOV On 02/11/2023	Index Future	Buy	5	0.00
IGOV On 02/11/2023	Index Future	Sell	5	0.00
IGOV On 02/11/2023	Index Future	Buy	5	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future	Buy	4	0.00
R186 On 02/11/2023	Bond Future	Sell	4	0.00
R186 On 02/11/2023	Bond Future	Buy	10	0.00
R186 On 02/11/2023	Bond Future	Sell	10	0.00
R186 On 02/11/2023	Bond Future	Buy	14	0.00
R186 On 02/11/2023	Bond Future	Sell	14	0.00
R186 On 02/11/2023	Bond Future	Buy	17	0.00
R186 On 02/11/2023	Bond Future	Sell	17	0.00
R186 On 02/11/2023	Bond Future	Sell	27	0.00
R186 On 02/11/2023	Bond Future	Buy	27	0.00
R186 On 02/11/2023	Bond Future	Sell	57	0.00
R186 On 02/11/2023	Bond Future	Buy	57	0.00
R186 On 02/11/2023	Bond Future	Sell	130	0.00
R186 On 02/11/2023	Bond Future	Buy	130	0.00
R186 On 02/11/2023	Bond Future	Buy	214	0.00
R186 On 02/11/2023	Bond Future	Sell	214	0.00
R186 On 02/11/2023	Bond Future	Sell	670	0.00
R186 On 02/11/2023	Bond Future	Buy	670	0.00
R186 On 02/11/2023	Bond Future	Buy	1,202	0.00
R186 On 02/11/2023	Bond Future	Sell	1,202	0.00
R186 On 02/11/2023	Bond Future	Buy	1,504	0.00
R186 On 02/11/2023	Bond Future	Sell	1,504	0.00
R186 On 02/11/2023	Bond Future	Sell	2,706	0.00
R186 On 02/11/2023	Bond Future	Buy	2,706	0.00

R2030 Bond Future

2030 On 02/11/2023	Bond Future	Sell	10	0.00
2030 On 02/11/2023	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2023			Sell	10	0.00
2030 On 02/11/2023			Buy	10	0.00
2030 On 02/11/2023			Sell	28	0.00
2030 On 02/11/2023			Buy	28	0.00
2030 On 02/11/2023			Sell	56	0.00
2030 On 02/11/2023			Buy	56	0.00
2030 On 02/11/2023			Sell	87	0.00
2030 On 02/11/2023			Buy	87	0.00
2030 On 02/11/2023			Sell	98	0.00
2030 On 02/11/2023			Buy	98	0.00
2030 On 02/11/2023			Buy	397	0.00
2030 On 02/11/2023			Sell	397	0.00
2030 On 02/11/2023			Buy	401	0.00
2030 On 02/11/2023			Sell	401	0.00
2030 On 02/11/2023			Buy	401	0.00
2030 On 02/11/2023			Sell	401	0.00
2030 On 02/11/2023			Buy	406	0.00
2030 On 02/11/2023			Sell	406	0.00
2030 On 02/11/2023			Buy	424	0.00
2030 On 02/11/2023			Sell	424	0.00
2030 On 02/11/2023			Buy	803	0.00
2030 On 02/11/2023			Sell	803	0.00
2030 On 02/11/2023			Sell	2,400	0.00
2030 On 02/11/2023			Buy	2,400	0.00
2030 On 02/11/2023			Sell	2,545	0.00
2030 On 02/11/2023			Buy	2,545	0.00
2030 On 02/11/2023			Buy	5,234	0.00
2030 On 02/11/2023			Sell	5,234	0.00
R2032 Bond Future					
2032 On 02/11/2023			Sell	2	0.00
2032 On 02/11/2023			Buy	2	0.00
2032 On 02/11/2023			Sell	9	0.00
2032 On 02/11/2023			Buy	9	0.00
2032 On 02/11/2023			Sell	12	0.00
2032 On 02/11/2023			Buy	12	0.00
2032 On 02/11/2023			Sell	14	0.00
2032 On 02/11/2023			Buy	14	0.00
2032 On 02/11/2023			Sell	25	0.00

2032 On 02/11/2023	Bond Future	Buy	25	0.00
2032 On 02/11/2023	Bond Future	Sell	25	0.00
2032 On 02/11/2023	Bond Future	Buy	25	0.00
2032 On 02/11/2023	Bond Future	Buy	172	0.00
2032 On 02/11/2023	Bond Future	Sell	172	0.00
2032 On 02/11/2023	Bond Future	Buy	242	0.00
2032 On 02/11/2023	Bond Future	Sell	242	0.00
2032 On 02/11/2023	Bond Future	Buy	259	0.00
2032 On 02/11/2023	Bond Future	Sell	259	0.00
2032 On 02/11/2023	Bond Future	Buy	477	0.00
2032 On 02/11/2023	Bond Future	Sell	477	0.00
2032 On 02/11/2023	Bond Future	Sell	1,150	0.00
2032 On 02/11/2023	Bond Future	Buy	1,150	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Sell	1	0.00
R035 On 03/08/2023	Bond Future	Buy	1	0.00
R035 On 03/08/2023	Bond Future	Sell	1	0.00
R035 On 03/08/2023	Bond Future	Buy	1	0.00
R035 On 03/08/2023	Bond Future	Sell	1	0.00
R035 On 03/08/2023	Bond Future	Buy	1	0.00
R035 On 03/08/2023	Bond Future	Sell	1	0.00
R035 On 03/08/2023	Bond Future	Buy	1	0.00
R035 On 02/11/2023	Bond Future	Sell	2	0.00
R035 On 02/11/2023	Bond Future	Buy	2	0.00
R035 On 02/11/2023	Bond Future	Sell	2	0.00
R035 On 02/11/2023	Bond Future	Buy	2	0.00
R035 On 02/11/2023	Bond Future	Sell	10	0.00
R035 On 02/11/2023	Bond Future	Buy	10	0.00
R035 On 02/11/2023	Bond Future	Sell	33	0.00
R035 On 02/11/2023	Bond Future	Buy	33	0.00
R035 On 02/11/2023	Bond Future	Sell	33	0.00
R035 On 02/11/2023	Bond Future	Buy	33	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	351	0.00
R035 On 02/11/2023	Bond Future	Sell	351	0.00

R2037 Bond Future

2037 On 02/11/2023	Bond Future	Sell	13	0.00
2037 On 02/11/2023	Bond Future	Buy	13	0.00
2037 On 02/11/2023	Bond Future	Sell	13	0.00
2037 On 02/11/2023	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/08/2023			Buy	44	0.00
2037 On 03/08/2023			Sell	44	0.00
2037 On 02/11/2023			Sell	44	0.00
2037 On 02/11/2023			Buy	44	0.00
2037 On 03/08/2023			Buy	164	0.00
2037 On 03/08/2023			Sell	164	0.00
2037 On 02/11/2023			Sell	164	0.00
2037 On 02/11/2023			Buy	164	0.00
2037 On 03/08/2023			Buy	1,222	0.00
2037 On 03/08/2023			Sell	1,222	0.00
2037 On 02/11/2023			Sell	1,222	0.00
2037 On 02/11/2023			Buy	1,222	0.00
2037 On 03/08/2023			Buy	2,145	0.00
2037 On 03/08/2023			Sell	2,145	0.00
2037 On 02/11/2023			Sell	2,145	0.00
2037 On 02/11/2023			Buy	2,145	0.00
2037 On 03/08/2023			Buy	2,258	0.00
2037 On 03/08/2023			Sell	2,258	0.00
2037 On 02/11/2023			Sell	2,258	0.00
2037 On 02/11/2023			Buy	2,258	0.00
2037 On 03/08/2023			Sell	5,833	0.00
2037 On 03/08/2023			Buy	5,833	0.00
2037 On 02/11/2023			Buy	5,833	0.00
2037 On 02/11/2023			Sell	5,833	0.00
R2040 Bond Future					
2040 On 02/11/2023			Sell	10	0.00
2040 On 02/11/2023			Buy	10	0.00
2040 On 02/11/2023			Sell	11	0.00
2040 On 02/11/2023			Buy	11	0.00
2040 On 02/11/2023			Sell	11	0.00
2040 On 02/11/2023			Buy	11	0.00
R2044 Bond Future					
2044 On 03/08/2023			Sell	12	0.00
2044 On 03/08/2023			Buy	12	0.00
2044 On 03/08/2023			Buy	16	0.00
2044 On 03/08/2023			Sell	16	0.00
2044 On 03/08/2023			Buy	19	0.00

2044 On 03/08/2023	Bond Future	Sell	19	0.00
2044 On 03/08/2023	Bond Future	Sell	26	0.00
2044 On 03/08/2023	Bond Future	Buy	26	0.00
2044 On 03/08/2023	Bond Future	Sell	39	0.00
2044 On 03/08/2023	Bond Future	Buy	39	0.00
2044 On 03/08/2023	Bond Future	Buy	40	0.00
2044 On 03/08/2023	Bond Future	Sell	40	0.00
2044 On 03/08/2023	Bond Future	Buy	66	0.00
2044 On 03/08/2023	Bond Future	Sell	66	0.00
2044 On 03/08/2023	Bond Future	Sell	69	0.00
2044 On 03/08/2023	Bond Future	Buy	69	0.00
2044 On 03/08/2023	Bond Future	Sell	73	0.00
2044 On 03/08/2023	Bond Future	Buy	73	0.00
2044 On 03/08/2023	Bond Future	Buy	78	0.00
2044 On 03/08/2023	Bond Future	Sell	78	0.00
2044 On 03/08/2023	Bond Future	Sell	135	0.00
2044 On 03/08/2023	Bond Future	Buy	135	0.00
2044 On 03/08/2023	Bond Future	Buy	234	0.00
2044 On 03/08/2023	Bond Future	Sell	234	0.00
2044 On 03/08/2023	Bond Future	Buy	242	0.00
2044 On 03/08/2023	Bond Future	Sell	242	0.00
2044 On 03/08/2023	Bond Future	Buy	324	0.00
2044 On 03/08/2023	Bond Future	Sell	324	0.00
2044 On 03/08/2023	Bond Future	Sell	343	0.00
2044 On 03/08/2023	Bond Future	Buy	343	0.00
2044 On 03/08/2023	Bond Future	Buy	527	0.00
2044 On 03/08/2023	Bond Future	Sell	527	0.00
2044 On 03/08/2023	Bond Future	Buy	684	0.00
2044 On 03/08/2023	Bond Future	Sell	684	0.00
2044 On 03/08/2023	Bond Future	Buy	1,183	0.00
2044 On 03/08/2023	Bond Future	Sell	1,183	0.00
2044 On 03/08/2023	Bond Future	Sell	1,412	0.00
2044 On 03/08/2023	Bond Future	Buy	1,412	0.00
2044 On 03/08/2023	Bond Future	Sell	1,431	0.00
2044 On 03/08/2023	Bond Future	Buy	1,431	0.00
2044 On 03/08/2023	Bond Future	Buy	1,437	0.00
2044 On 03/08/2023	Bond Future	Sell	1,437	0.00
2044 On 03/08/2023	Bond Future	Buy	1,567	0.00
2044 On 03/08/2023	Bond Future	Sell	1,567	0.00
2044 On 03/08/2023	Bond Future	Buy	1,856	0.00
2044 On 03/08/2023	Bond Future	Sell	1,856	0.00
2044 On 03/08/2023	Bond Future	Sell	2,091	0.00
2044 On 03/08/2023	Bond Future	Buy	2,091	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/08/2023			Buy	3,519	0.00
2044 On 03/08/2023			Sell	3,519	0.00
2044 On 03/08/2023			Buy	5,253	0.00
2044 On 03/08/2023			Sell	5,253	0.00
2044 On 03/08/2023			Buy	6,356	0.00
2044 On 03/08/2023			Sell	6,356	0.00
R209 Bond Future					
R209 On 02/11/2023			Sell	17	0.00
R209 On 02/11/2023			Buy	17	0.00
R209 On 02/11/2023			Sell	17	0.00
R209 On 02/11/2023			Buy	17	0.00
R209 On 03/08/2023			Sell	206	0.00
R209 On 03/08/2023			Buy	206	0.00
R209 On 03/08/2023			Buy	206	0.00
R209 On 03/08/2023			Sell	206	0.00
R209 On 02/11/2023			Buy	206	0.00
R209 On 02/11/2023			Sell	206	0.00
R209 On 02/11/2023			Sell	206	0.00
R209 On 02/11/2023			Buy	206	0.00
R213 Bond Future					
R213 On 02/11/2023			Sell	33	0.00
R213 On 02/11/2023			Buy	33	0.00
R213 On 02/11/2023			Sell	33	0.00
R213 On 02/11/2023			Buy	33	0.00
R214 Bond Future					
R214 On 02/11/2023			Buy	70	0.00
R214 On 02/11/2023			Sell	70	0.00
R214 On 02/11/2023			Buy	200	0.00
R214 On 02/11/2023			Sell	200	0.00
R214 On 02/11/2023			Buy	320	0.00
R214 On 02/11/2023			Sell	320	0.00
R214 On 02/11/2023			Buy	320	0.00
R214 On 02/11/2023			Sell	320	0.00
R214 On 02/11/2023			Buy	610	0.00
R214 On 02/11/2023			Sell	610	0.00

R214 On 02/11/2023	Bond Future	Buy	1,520	0.00
R214 On 02/11/2023	Bond Future	Sell	1,520	0.00
Grand Total for Daily Detailed Turnover:			79,585	0.00