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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/02/2023

TO DATE : 08/02/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 04/05/2023	GOVI		Sell	1	0.00
GOVI On 04/05/2023	GOVI		Buy	1	0.00

I2033 Bond Future

2033 On 04/05/2023	Bond Future		Buy	8	0.00
2033 On 04/05/2023	Bond Future		Sell	8	0.00
2033 On 04/05/2023	Bond Future		Buy	8	0.00
2033 On 04/05/2023	Bond Future		Sell	8	0.00

I2038 Bond Future

2038 On 04/05/2023	Bond Future		Buy	2	0.00
2038 On 04/05/2023	Bond Future		Sell	2	0.00
2038 On 04/05/2023	Bond Future		Buy	2	0.00

2038 On 04/05/2023	Bond Future	Sell	2	0.00
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I2046 Bond Future

2046 On 04/05/2023	Bond Future	Buy	3	0.00
2046 On 04/05/2023	Bond Future	Sell	3	0.00
2046 On 04/05/2023	Bond Future	Buy	3	0.00
2046 On 04/05/2023	Bond Future	Sell	3	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future	Buy	3	0.00
R186 On 02/11/2023	Bond Future	Sell	3	0.00
R186 On 02/11/2023	Bond Future	Buy	3	0.00
R186 On 02/11/2023	Bond Future	Sell	3	0.00
R186 On 02/11/2023	Bond Future	Sell	6	0.00
R186 On 02/11/2023	Bond Future	Buy	6	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	8	0.00
2030 On 03/08/2023	Bond Future	Buy	8	0.00
2030 On 04/05/2023	Bond Future	Sell	1,700	0.00
2030 On 04/05/2023	Bond Future	Buy	1,700	0.00
2030 On 04/05/2023	Bond Future	Buy	1,700	0.00
2030 On 04/05/2023	Bond Future	Sell	1,700	0.00
2030 On 03/08/2023	Bond Future	Sell	1,912	0.00
2030 On 03/08/2023	Bond Future	Buy	1,912	0.00
2030 On 03/08/2023	Bond Future	Sell	1,920	0.00
2030 On 03/08/2023	Bond Future	Buy	1,920	0.00

R2032 Bond Future

2032 On 04/05/2023	Bond Future	Buy	3	0.00
2032 On 04/05/2023	Bond Future	Sell	3	0.00
2032 On 04/05/2023	Bond Future	Sell	5	0.00
2032 On 04/05/2023	Bond Future	Buy	5	0.00
2032 On 04/05/2023	Bond Future	Buy	5	0.00
2032 On 04/05/2023	Bond Future	Sell	5	0.00
2032 On 04/05/2023	Bond Future	Buy	5	0.00
2032 On 04/05/2023	Bond Future	Sell	5	0.00
2032 On 04/05/2023	Bond Future	Buy	9	0.00
2032 On 04/05/2023	Bond Future	Sell	9	0.00
2032 On 04/05/2023	Bond Future	Buy	14	0.00
2032 On 04/05/2023	Bond Future	Sell	14	0.00
2032 On 04/05/2023	Bond Future	Sell	20	0.00
2032 On 04/05/2023	Bond Future	Buy	20	0.00
2032 On 04/05/2023	Bond Future	Sell	20	0.00
2032 On 04/05/2023	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 04/05/2023			Bond Future	Sell	25	0.00
2032 On 04/05/2023			Bond Future	Buy	25	0.00
2032 On 04/05/2023			Bond Future	Buy	53	0.00
2032 On 04/05/2023			Bond Future	Sell	53	0.00
2032 On 04/05/2023			Bond Future	Buy	89	0.00
2032 On 04/05/2023			Bond Future	Sell	89	0.00
2032 On 04/05/2023			Bond Future	Sell	510	0.00
2032 On 04/05/2023			Bond Future	Buy	510	0.00
2032 On 04/05/2023			Bond Future	Buy	530	0.00
2032 On 04/05/2023			Bond Future	Sell	530	0.00
2032 On 04/05/2023			Bond Future	Buy	7,326	0.00
2032 On 04/05/2023			Bond Future	Sell	7,326	0.00
2032 On 04/05/2023			Bond Future	Buy	13,267	0.00
2032 On 04/05/2023			Bond Future	Sell	13,267	0.00
2032 On 04/05/2023			Bond Future	Buy	13,267	0.00
2032 On 04/05/2023			Bond Future	Sell	13,267	0.00
2032 On 04/05/2023			Bond Future	Sell	13,267	0.00
2032 On 04/05/2023			Bond Future	Buy	13,267	0.00
2032 On 04/05/2023			Bond Future	Buy	13,267	0.00
2032 On 04/05/2023			Bond Future	Sell	13,267	0.00
2032 On 04/05/2023			Bond Future	Buy	20,593	0.00
2032 On 04/05/2023			Bond Future	Sell	20,593	0.00
R2040 Bond Future						
2040 On 04/05/2023			Bond Future	Buy	11	0.00
2040 On 04/05/2023			Bond Future	Sell	11	0.00
2040 On 04/05/2023			Bond Future	Sell	11	0.00
2040 On 04/05/2023			Bond Future	Buy	11	0.00
2040 On 04/05/2023			Bond Future	Buy	23	0.00
2040 On 04/05/2023			Bond Future	Sell	23	0.00
2040 On 04/05/2023			Bond Future	Sell	23	0.00
2040 On 04/05/2023			Bond Future	Buy	23	0.00
2040 On 04/05/2023			Bond Future	Sell	39	0.00
2040 On 04/05/2023			Bond Future	Buy	39	0.00
2040 On 04/05/2023			Bond Future	Buy	39	0.00
2040 On 04/05/2023			Bond Future	Sell	39	0.00
2040 On 04/05/2023			Bond Future	Sell	46	0.00
2040 On 04/05/2023			Bond Future	Buy	46	0.00
2040 On 04/05/2023			Bond Future	Buy	46	0.00
2040 On 04/05/2023			Bond Future	Sell	46	0.00

2040 On 04/05/2023	Bond Future		Buy	47	0.00
2040 On 04/05/2023	Bond Future		Sell	47	0.00
2040 On 04/05/2023	Bond Future		Sell	47	0.00
2040 On 04/05/2023	Bond Future		Buy	47	0.00
2040 On 04/05/2023	Bond Future		Buy	52	0.00
2040 On 04/05/2023	Bond Future		Sell	52	0.00
2040 On 04/05/2023	Bond Future		Sell	52	0.00
2040 On 04/05/2023	Bond Future		Buy	52	0.00
2040 On 04/05/2023	Bond Future		Sell	160	0.00
2040 On 04/05/2023	Bond Future		Buy	160	0.00
2040 On 04/05/2023	Bond Future		Buy	160	0.00
2040 On 04/05/2023	Bond Future		Sell	160	0.00
2040 On 04/05/2023	Bond Future		Buy	175	0.00
2040 On 04/05/2023	Bond Future		Buy	175	0.00
2040 On 04/05/2023	Bond Future		Sell	175	0.00
2040 On 04/05/2023	Bond Future		Sell	175	0.00
2040 On 04/05/2023	Bond Future		Sell	238	0.00
2040 On 04/05/2023	Bond Future		Buy	238	0.00
2040 On 04/05/2023	Bond Future		Buy	238	0.00
2040 On 04/05/2023	Bond Future		Sell	238	0.00
2040 On 04/05/2023	Bond Future		Buy	1,077	0.00
2040 On 04/05/2023	Bond Future		Sell	1,077	0.00
2040 On 04/05/2023	Bond Future		Sell	1,077	0.00
2040 On 04/05/2023	Bond Future		Buy	1,077	0.00
2040 On 04/05/2023	Bond Future		Sell	1,630	0.00
2040 On 04/05/2023	Bond Future		Buy	1,630	0.00
2040 On 04/05/2023	Bond Future		Buy	1,630	0.00
2040 On 04/05/2023	Bond Future		Sell	1,630	0.00

R2044 Bond Future

2044 On 04/05/2023	Bond Future		Sell	1	0.00	
2044 On 04/05/2023	Bond Future		Buy	1	0.00	
2044 On 04/05/2023	Bond Future		Buy	1	0.00	
2044 On 04/05/2023	Bond Future		Sell	1	0.00	
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	8	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	8	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	11	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	11	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	11	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	11	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	11	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	11	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	11	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	11	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	12	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	12	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	12	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	12	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	12	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	12	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	12	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	13	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	13	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	13	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	13	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	13	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	13	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	16	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	16	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	16	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	16	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	16	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	16	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	16	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	16	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	18	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	18	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	20	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	20	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	21	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	21	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	22	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	22	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	22	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	22	0.00

2044 On 03/08/2023	Bond Future	12.00	Put	Buy	24	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	24	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	24	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	24	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	25	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	25	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	25	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	25	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	26	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	26	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	27	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	27	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	31	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	31	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	31	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	31	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	31	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	31	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	31	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	31	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	32	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	32	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	32	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	32	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	32	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	32	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	32	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	32	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	32	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	32	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	32	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	32	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	33	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	33	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	39	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	39	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	39	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	39	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	41	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	41	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	51	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	51	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	53	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	53	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	63	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	63	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	65	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	65	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	78	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	78	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	80	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	80	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	103	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	103	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	132	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	132	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	148	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	148	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	148	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	148	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	148	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	148	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	148	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	148	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	165	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	165	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	276	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	276	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Sell	276	0.00
2044 On 03/08/2023	Bond Future	11.75	Put	Buy	276	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	296	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	296	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	298	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	298	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Buy	298	0.00
2044 On 04/05/2023	Bond Future	12.25	Put	Sell	298	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	308	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	308	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Buy	308	0.00
2044 On 04/05/2023	Bond Future	11.75	Put	Sell	308	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	308	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	308	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Sell	308	0.00
2044 On 04/05/2023	Bond Future	12.00	Put	Buy	308	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	554	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Buy	554	0.00

2044 On 03/08/2023	Bond Future	12.00	Put	Buy	554	0.00
2044 On 03/08/2023	Bond Future	12.00	Put	Sell	554	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 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	1,000	0.00
R209 On 04/05/2023	Bond Future			Sell	1,000	0.00
Grand Total for Daily Detailed Turnover:					103,750	0.00