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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/07/2023

TO DATE : 31/07/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023	Bond Future		Sell	10	0.00
R186 On 02/11/2023	Bond Future		Buy	10	0.00
R186 On 02/11/2023	Bond Future		Sell	24	0.00
R186 On 02/11/2023	Bond Future		Buy	24	0.00
R186 On 02/11/2023	Bond Future		Sell	29	0.00
R186 On 02/11/2023	Bond Future		Buy	29	0.00
R186 On 02/11/2023	Bond Future		Sell	42	0.00
R186 On 02/11/2023	Bond Future		Buy	42	0.00
R186 On 02/11/2023	Bond Future		Sell	44	0.00
R186 On 02/11/2023	Bond Future		Buy	44	0.00
R186 On 02/11/2023	Bond Future		Sell	48	0.00
R186 On 02/11/2023	Bond Future		Buy	48	0.00
R186 On 02/11/2023	Bond Future		Sell	50	0.00

R186 On 02/11/2023	Bond Future	Buy	50	0.00
R186 On 02/11/2023	Bond Future	Sell	52	0.00
R186 On 02/11/2023	Bond Future	Buy	52	0.00
R186 On 02/11/2023	Bond Future	Sell	80	0.00
R186 On 02/11/2023	Bond Future	Buy	80	0.00
R186 On 02/11/2023	Bond Future	Sell	83	0.00
R186 On 02/11/2023	Bond Future	Buy	83	0.00
R186 On 02/11/2023	Bond Future	Sell	86	0.00
R186 On 02/11/2023	Bond Future	Buy	86	0.00
R186 On 02/11/2023	Bond Future	Sell	115	0.00
R186 On 02/11/2023	Bond Future	Buy	115	0.00
R186 On 02/11/2023	Bond Future	Sell	154	0.00
R186 On 02/11/2023	Bond Future	Buy	154	0.00
R186 On 02/11/2023	Bond Future	Buy	210	0.00
R186 On 02/11/2023	Bond Future	Sell	210	0.00
R186 On 02/11/2023	Bond Future	Sell	226	0.00
R186 On 02/11/2023	Bond Future	Buy	226	0.00
R186 On 02/11/2023	Bond Future	Buy	240	0.00
R186 On 02/11/2023	Bond Future	Sell	240	0.00
R186 On 02/11/2023	Bond Future	Sell	323	0.00
R186 On 02/11/2023	Bond Future	Buy	323	0.00
R186 On 02/11/2023	Bond Future	Sell	400	0.00
R186 On 02/11/2023	Bond Future	Buy	400	0.00
R186 On 02/11/2023	Bond Future	Sell	406	0.00
R186 On 02/11/2023	Bond Future	Buy	406	0.00
R186 On 02/11/2023	Bond Future	Buy	554	0.00
R186 On 02/11/2023	Bond Future	Sell	554	0.00
R186 On 02/11/2023	Bond Future	Sell	637	0.00
R186 On 02/11/2023	Bond Future	Buy	637	0.00
R186 On 02/11/2023	Bond Future	Sell	764	0.00
R186 On 02/11/2023	Bond Future	Buy	764	0.00
R186 On 02/11/2023	Bond Future	Sell	1,710	0.00
R186 On 02/11/2023	Bond Future	Buy	1,710	0.00
R186 On 02/11/2023	Bond Future	Sell	4,119	0.00
R186 On 02/11/2023	Bond Future	Buy	4,119	0.00

R2030 Bond Future

2030 On 02/11/2023	Bond Future	Sell	1	0.00
2030 On 02/11/2023	Bond Future	Buy	1	0.00
2030 On 02/11/2023	Bond Future	Sell	1	0.00
2030 On 02/11/2023	Bond Future	Buy	1	0.00
2030 On 02/11/2023	Bond Future	Sell	2	0.00
2030 On 02/11/2023	Bond Future	Buy	2	0.00
2030 On 02/11/2023	Bond Future	Sell	2	0.00
2030 On 02/11/2023	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2023			Sell	56	0.00
2030 On 02/11/2023			Buy	56	0.00
2030 On 02/11/2023			Sell	57	0.00
2030 On 02/11/2023			Buy	57	0.00
2030 On 02/11/2023			Sell	1,273	0.00
2030 On 02/11/2023			Buy	1,273	0.00
2030 On 02/11/2023			Sell	1,273	0.00
2030 On 02/11/2023			Buy	1,273	0.00
R2032 Bond Future					
2032 On 02/11/2023			Sell	11	0.00
2032 On 02/11/2023			Buy	11	0.00
2032 On 02/11/2023			Sell	23	0.00
2032 On 02/11/2023			Buy	23	0.00
2032 On 02/11/2023	10.35	Call	Buy	26	0.00
2032 On 02/11/2023	10.35	Call	Sell	26	0.00
2032 On 02/11/2023			Buy	32	0.00
2032 On 02/11/2023			Sell	32	0.00
2032 On 02/11/2023			Sell	32	0.00
2032 On 02/11/2023			Buy	32	0.00
2032 On 02/11/2023	11.60	Put	Sell	51	0.00
2032 On 02/11/2023	11.60	Put	Buy	51	0.00
2032 On 02/11/2023			Buy	57	0.00
2032 On 02/11/2023			Sell	57	0.00
2032 On 02/11/2023			Sell	61	0.00
2032 On 02/11/2023			Buy	61	0.00
2032 On 02/11/2023	10.35	Call	Buy	67	0.00
2032 On 02/11/2023	10.35	Call	Sell	67	0.00
2032 On 02/11/2023			Sell	76	0.00
2032 On 02/11/2023			Buy	76	0.00
2032 On 02/11/2023	10.35	Call	Buy	84	0.00
2032 On 02/11/2023	10.35	Call	Sell	84	0.00
2032 On 02/11/2023			Sell	120	0.00
2032 On 02/11/2023			Buy	120	0.00
2032 On 02/11/2023	10.35	Call	Buy	133	0.00
2032 On 02/11/2023	10.35	Call	Sell	133	0.00
2032 On 02/11/2023	11.60	Put	Sell	135	0.00
2032 On 02/11/2023	11.60	Put	Buy	135	0.00
2032 On 02/11/2023	11.60	Put	Sell	167	0.00
2032 On 02/11/2023	11.60	Put	Buy	167	0.00

2032 On 02/11/2023	Bond Future			Sell	192	0.00
2032 On 02/11/2023	Bond Future			Buy	192	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Buy	213	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Sell	213	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Sell	267	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Buy	267	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Sell	426	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Buy	426	0.00
2032 On 02/11/2023	Bond Future			Sell	2,046	0.00
2032 On 02/11/2023	Bond Future			Buy	2,046	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Buy	2,265	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Sell	2,265	0.00
2032 On 02/11/2023	Bond Future			Sell	4,482	0.00
2032 On 02/11/2023	Bond Future			Buy	4,482	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Sell	4,531	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Buy	4,531	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Buy	4,962	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Sell	4,962	0.00
2032 On 02/11/2023	Bond Future			Buy	7,000	0.00
2032 On 02/11/2023	Bond Future			Sell	7,000	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Sell	7,750	0.00
2032 On 02/11/2023	Bond Future	10.35	Call	Buy	7,750	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Sell	9,923	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Buy	9,923	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Buy	15,500	0.00
2032 On 02/11/2023	Bond Future	11.60	Put	Sell	15,500	0.00

R2035 Bond Future

R035 On 02/11/2023	Bond Future			Buy	48	0.00
R035 On 02/11/2023	Bond Future			Sell	48	0.00
R035 On 02/11/2023	Bond Future			Sell	48	0.00
R035 On 02/11/2023	Bond Future			Buy	48	0.00
R035 On 02/11/2023	Bond Future			Buy	81	0.00
R035 On 02/11/2023	Bond Future			Sell	81	0.00

R2037 Bond Future

2037 On 02/11/2023	Bond Future			Buy	18	0.00
2037 On 02/11/2023	Bond Future			Sell	18	0.00
2037 On 02/11/2023	Bond Future			Sell	18	0.00
2037 On 02/11/2023	Bond Future			Buy	18	0.00
2037 On 02/11/2023	Bond Future			Buy	30	0.00
2037 On 02/11/2023	Bond Future			Sell	30	0.00

R2040 Bond Future

2040 On 02/11/2023	Bond Future			Buy	16	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2023	Bond Future		Sell	16	0.00
2040 On 02/11/2023	Bond Future		Sell	16	0.00
2040 On 02/11/2023	Bond Future		Buy	16	0.00
2040 On 02/11/2023	Bond Future		Buy	25	0.00
2040 On 02/11/2023	Bond Future		Sell	25	0.00
R209 Bond Future					
R209 On 02/11/2023	Bond Future		Sell	23	0.00
R209 On 02/11/2023	Bond Future		Buy	23	0.00
R209 On 02/11/2023	Bond Future		Sell	23	0.00
R209 On 02/11/2023	Bond Future		Buy	23	0.00
R209 On 02/11/2023	Bond Future		Buy	39	0.00
R209 On 02/11/2023	Bond Future		Sell	39	0.00
R213 Bond Future					
R213 On 02/11/2023	Bond Future		Buy	23	0.00
R213 On 02/11/2023	Bond Future		Sell	23	0.00
R213 On 02/11/2023	Bond Future		Sell	42	0.00
R213 On 02/11/2023	Bond Future		Buy	42	0.00
R213 On 02/11/2023	Bond Future		Sell	42	0.00
R213 On 02/11/2023	Bond Future		Buy	42	0.00
R213 On 02/11/2023	Bond Future		Buy	74	0.00
R213 On 02/11/2023	Bond Future		Sell	74	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Buy	3	0.00
R214 On 03/08/2023	Bond Future		Sell	3	0.00
R214 On 03/08/2023	Bond Future		Buy	4	0.00
R214 On 03/08/2023	Bond Future		Sell	4	0.00
R214 On 03/08/2023	Bond Future		Buy	90	0.00
R214 On 03/08/2023	Bond Future		Sell	90	0.00
R214 On 03/08/2023	Bond Future		Buy	109	0.00
R214 On 03/08/2023	Bond Future		Sell	109	0.00
R214 On 03/08/2023	Bond Future		Buy	358	0.00
R214 On 03/08/2023	Bond Future		Sell	358	0.00
R214 On 03/08/2023	Bond Future		Buy	564	0.00
R214 On 03/08/2023	Bond Future		Sell	564	0.00
Grand Total for Daily Detailed Turnover:				75,397	0.00