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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 08/08/2023

TO DATE : 08/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
<b>R186 Bond Future</b>				
R186 On 02/11/2023			Buy	2
R186 On 02/11/2023			Sell	2
R186 On 02/11/2023			Buy	21
R186 On 02/11/2023			Sell	21
R186 On 02/11/2023			Sell	4,239
R186 On 02/11/2023			Buy	4,239
R186 On 02/11/2023			Buy	4,239
R186 On 02/11/2023			Sell	4,239
<b>R2030 Bond Future</b>				
2030 On 02/11/2023			Sell	200
2030 On 02/11/2023			Buy	200
2030 On 02/11/2023			Buy	200

2030 On 02/11/2023	Bond Future	Sell	200	0.00
2030 On 02/11/2023	Bond Future	Sell	362	0.00
2030 On 02/11/2023	Bond Future	Buy	362	0.00
2030 On 02/11/2023	Bond Future	Sell	517	0.00
2030 On 02/11/2023	Bond Future	Buy	517	0.00
2030 On 02/11/2023	Bond Future	Buy	879	0.00
2030 On 02/11/2023	Bond Future	Sell	879	0.00

**R2032 Bond Future**

2032 On 02/11/2023	Bond Future	Sell	18	0.00
2032 On 02/11/2023	Bond Future	Buy	18	0.00
2032 On 02/11/2023	Bond Future	Sell	38	0.00
2032 On 02/11/2023	Bond Future	Buy	38	0.00
2032 On 02/11/2023	Bond Future	Sell	50	0.00
2032 On 02/11/2023	Bond Future	Buy	50	0.00
2032 On 02/11/2023	Bond Future	Sell	150	0.00
2032 On 02/11/2023	Bond Future	Buy	150	0.00
2032 On 02/11/2023	Bond Future	Sell	150	0.00
2032 On 02/11/2023	Bond Future	Buy	150	0.00
2032 On 02/11/2023	Bond Future	Sell	162	0.00
2032 On 02/11/2023	Bond Future	Buy	162	0.00
2032 On 02/11/2023	Bond Future	Buy	250	0.00
2032 On 02/11/2023	Bond Future	Sell	250	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future	Sell	17	0.00
R035 On 02/11/2023	Bond Future	Buy	17	0.00
R035 On 02/11/2023	Bond Future	Sell	17	0.00
R035 On 02/11/2023	Bond Future	Buy	17	0.00
R035 On 02/11/2023	Bond Future	Buy	18	0.00
R035 On 02/11/2023	Bond Future	Sell	18	0.00
R035 On 02/11/2023	Bond Future	Sell	21	0.00
R035 On 02/11/2023	Bond Future	Buy	21	0.00
R035 On 02/11/2023	Bond Future	Buy	23	0.00
R035 On 02/11/2023	Bond Future	Sell	23	0.00
R035 On 02/11/2023	Bond Future	Sell	31	0.00
R035 On 02/11/2023	Bond Future	Buy	31	0.00
R035 On 02/11/2023	Bond Future	Buy	69	0.00
R035 On 02/11/2023	Bond Future	Sell	69	0.00
R035 On 02/11/2023	Bond Future	Sell	78	0.00
R035 On 02/11/2023	Bond Future	Buy	78	0.00
R035 On 02/11/2023	Bond Future	Sell	110	0.00
R035 On 02/11/2023	Bond Future	Buy	110	0.00
R035 On 02/11/2023	Bond Future	Buy	130	0.00
R035 On 02/11/2023	Bond Future	Sell	130	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 02/11/2023			Sell	7	0.00
2037 On 02/11/2023			Buy	7	0.00
2037 On 02/11/2023			Sell	12	0.00
2037 On 02/11/2023			Buy	12	0.00
2037 On 02/11/2023			Buy	36	0.00
2037 On 02/11/2023			Sell	36	0.00
2037 On 02/11/2023			Buy	57	0.00
2037 On 02/11/2023			Sell	57	0.00
2037 On 02/11/2023			Sell	65	0.00
2037 On 02/11/2023			Buy	65	0.00
2037 On 02/11/2023			Buy	1,023	0.00
2037 On 02/11/2023			Sell	1,023	0.00
<b>R2040 Bond Future</b>					
2040 On 02/11/2023			Sell	6	0.00
2040 On 02/11/2023			Buy	6	0.00
2040 On 02/11/2023			Sell	12	0.00
2040 On 02/11/2023			Buy	12	0.00
2040 On 02/11/2023			Sell	12	0.00
2040 On 02/11/2023			Buy	12	0.00
2040 On 02/11/2023			Sell	19	0.00
2040 On 02/11/2023			Buy	19	0.00
2040 On 02/11/2023			Sell	20	0.00
2040 On 02/11/2023			Buy	20	0.00
2040 On 02/11/2023			Sell	20	0.00
2040 On 02/11/2023			Buy	20	0.00
2040 On 02/11/2023			Buy	28	0.00
2040 On 02/11/2023			Sell	28	0.00
2040 On 02/11/2023			Sell	31	0.00
2040 On 02/11/2023			Buy	31	0.00
2040 On 02/11/2023			Buy	44	0.00
2040 On 02/11/2023			Sell	44	0.00
2040 On 02/11/2023			Sell	44	0.00
2040 On 02/11/2023			Buy	44	0.00
2040 On 02/11/2023			Sell	50	0.00
2040 On 02/11/2023			Buy	50	0.00
2040 On 02/11/2023			Sell	50	0.00
2040 On 02/11/2023			Buy	50	0.00

2040 On 02/11/2023	Bond Future		Sell	50	0.00
2040 On 02/11/2023	Bond Future		Buy	50	0.00
2040 On 02/11/2023	Bond Future		Sell	102	0.00
2040 On 02/11/2023	Bond Future		Buy	102	0.00
2040 On 02/11/2023	Bond Future		Sell	157	0.00
2040 On 02/11/2023	Bond Future		Buy	157	0.00
2040 On 02/11/2023	Bond Future		Sell	249	0.00
2040 On 02/11/2023	Bond Future		Buy	249	0.00
2040 On 02/11/2023	Bond Future		Sell	250	0.00
2040 On 02/11/2023	Bond Future		Buy	250	0.00
2040 On 02/11/2023	Bond Future		Sell	446	0.00
2040 On 02/11/2023	Bond Future		Buy	446	0.00
2040 On 02/11/2023	Bond Future		Sell	555	0.00
2040 On 02/11/2023	Bond Future		Buy	555	0.00
2040 On 02/11/2023	Bond Future		Buy	796	0.00
2040 On 02/11/2023	Bond Future		Sell	796	0.00
2040 On 02/11/2023	Bond Future		Sell	1,743	0.00
2040 On 02/11/2023	Bond Future		Buy	1,743	0.00

**R2044 Bond Future**

2044 On 02/11/2023	Bond Future		Sell	3	0.00	
2044 On 02/11/2023	Bond Future		Buy	3	0.00	
2044 On 02/11/2023	Bond Future		Sell	3	0.00	
2044 On 02/11/2023	Bond Future		Buy	3	0.00	
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	19	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	19	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	19	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	19	0.00
2044 On 02/11/2023	Bond Future			Sell	20	0.00
2044 On 02/11/2023	Bond Future			Buy	20	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	23	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	23	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	23	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	23	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	23	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	23	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	23	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	23	0.00
2044 On 02/11/2023	Bond Future			Sell	26	0.00
2044 On 02/11/2023	Bond Future			Buy	26	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	28	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	28	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	28	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	28	0.00
2044 On 02/11/2023	Bond Future			Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/11/2023			Buy	30	0.00
2044 On 02/11/2023	12.00	Call	Buy	37	0.00
2044 On 02/11/2023	12.00	Call	Sell	37	0.00
2044 On 02/11/2023	12.75	Put	Buy	37	0.00
2044 On 02/11/2023	12.75	Put	Sell	37	0.00
2044 On 02/11/2023	12.00	Call	Buy	42	0.00
2044 On 02/11/2023	12.00	Call	Sell	42	0.00
2044 On 02/11/2023	12.75	Put	Buy	42	0.00
2044 On 02/11/2023	12.75	Put	Sell	42	0.00
2044 On 02/11/2023	12.00	Call	Buy	62	0.00
2044 On 02/11/2023	12.00	Call	Sell	62	0.00
2044 On 02/11/2023	12.75	Put	Buy	62	0.00
2044 On 02/11/2023	12.75	Put	Sell	62	0.00
2044 On 02/11/2023	12.00	Call	Buy	65	0.00
2044 On 02/11/2023	12.00	Call	Sell	65	0.00
2044 On 02/11/2023	12.75	Put	Buy	65	0.00
2044 On 02/11/2023	12.75	Put	Sell	65	0.00
2044 On 02/11/2023			Sell	70	0.00
2044 On 02/11/2023			Buy	70	0.00
2044 On 02/11/2023	12.00	Call	Buy	70	0.00
2044 On 02/11/2023	12.00	Call	Sell	70	0.00
2044 On 02/11/2023	12.75	Put	Buy	70	0.00
2044 On 02/11/2023	12.75	Put	Sell	70	0.00
2044 On 02/11/2023			Sell	76	0.00
2044 On 02/11/2023			Buy	76	0.00
2044 On 02/11/2023	12.00	Call	Buy	91	0.00
2044 On 02/11/2023	12.00	Call	Sell	91	0.00
2044 On 02/11/2023	12.75	Put	Buy	91	0.00
2044 On 02/11/2023	12.75	Put	Sell	91	0.00
2044 On 02/11/2023	12.00	Call	Buy	115	0.00
2044 On 02/11/2023	12.00	Call	Sell	115	0.00
2044 On 02/11/2023	12.75	Put	Buy	115	0.00
2044 On 02/11/2023	12.75	Put	Sell	115	0.00
2044 On 02/11/2023			Sell	119	0.00
2044 On 02/11/2023			Buy	119	0.00
2044 On 02/11/2023			Buy	120	0.00
2044 On 02/11/2023			Sell	120	0.00
2044 On 02/11/2023	12.00	Call	Buy	210	0.00
2044 On 02/11/2023	12.00	Call	Sell	210	0.00
2044 On 02/11/2023	12.75	Put	Buy	210	0.00
2044 On 02/11/2023	12.75	Put	Sell	210	0.00

2044 On 02/11/2023	Bond Future	12.00	Call	Buy	238	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	238	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	238	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	238	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	481	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	481	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	481	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	481	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	588	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	588	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	588	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	588	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	1,038	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	1,038	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	1,038	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	1,038	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	1,056	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	1,056	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	1,056	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	1,056	0.00
2044 On 02/11/2023	Bond Future			Sell	1,207	0.00
2044 On 02/11/2023	Bond Future			Buy	1,207	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	1,674	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	1,674	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	1,674	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	1,674	0.00
2044 On 02/11/2023	Bond Future			Sell	4,122	0.00
2044 On 02/11/2023	Bond Future			Buy	4,122	0.00
2044 On 02/11/2023	Bond Future			Sell	5,556	0.00
2044 On 02/11/2023	Bond Future			Buy	5,556	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	5,860	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	5,860	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Sell	5,860	0.00
2044 On 02/11/2023	Bond Future	12.00	Call	Buy	5,860	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	5,860	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	5,860	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Sell	5,860	0.00
2044 On 02/11/2023	Bond Future	12.75	Put	Buy	5,860	0.00

**R2048 Bond Future**

R248 On 02/11/2023	Bond Future			Sell	21	0.00
R248 On 02/11/2023	Bond Future			Buy	21	0.00
R248 On 02/11/2023	Bond Future			Sell	23	0.00
R248 On 02/11/2023	Bond Future			Buy	23	0.00
R248 On 02/11/2023	Bond Future			Sell	39	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 02/11/2023	Bond Future		Buy	39	0.00
R248 On 02/11/2023	Bond Future		Sell	1,340	0.00
R248 On 02/11/2023	Bond Future		Buy	1,340	0.00
R248 On 02/11/2023	Bond Future		Buy	1,423	0.00
R248 On 02/11/2023	Bond Future		Sell	1,423	0.00
<b>R209 Bond Future</b>					
R209 On 02/11/2023	Bond Future		Sell	4	0.00
R209 On 02/11/2023	Bond Future		Buy	4	0.00
<b>R213 Bond Future</b>					
R213 On 02/11/2023	Bond Future		Buy	2	0.00
R213 On 02/11/2023	Bond Future		Sell	2	0.00
R213 On 02/11/2023	Bond Future		Buy	22	0.00
R213 On 02/11/2023	Bond Future		Sell	22	0.00
R213 On 02/11/2023	Bond Future		Buy	27	0.00
R213 On 02/11/2023	Bond Future		Sell	27	0.00
R213 On 02/11/2023	Bond Future		Buy	91	0.00
R213 On 02/11/2023	Bond Future		Sell	91	0.00
R213 On 02/11/2023	Bond Future		Sell	140	0.00
R213 On 02/11/2023	Bond Future		Buy	140	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>67,519</b>	<b>0.00</b>