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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/07/2023

TO DATE : 20/07/2023

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

GOVI On 03/08/2023	GOVI		Buy	11	0.00
GOVI On 03/08/2023	GOVI		Sell	11	0.00
GOVI On 02/11/2023	GOVI		Sell	11	0.00
GOVI On 02/11/2023	GOVI		Buy	11	0.00
GOVI On 03/08/2023	GOVI		Buy	18	0.00
GOVI On 03/08/2023	GOVI		Sell	18	0.00
GOVI On 03/08/2023	GOVI		Buy	18	0.00
GOVI On 03/08/2023	GOVI		Sell	18	0.00
GOVI On 02/11/2023	GOVI		Sell	18	0.00
GOVI On 02/11/2023	GOVI		Buy	18	0.00
GOVI On 02/11/2023	GOVI		Sell	18	0.00
GOVI On 02/11/2023	GOVI		Buy	18	0.00
GOVI On 03/08/2023	GOVI		Buy	34	0.00

GOVI On 03/08/2023	GOVI	Sell	34	0.00
GOVI On 02/11/2023	GOVI	Sell	34	0.00
GOVI On 02/11/2023	GOVI	Buy	34	0.00
GOVI On 03/08/2023	GOVI	Buy	50	0.00
GOVI On 03/08/2023	GOVI	Sell	50	0.00
GOVI On 02/11/2023	GOVI	Sell	50	0.00
GOVI On 02/11/2023	GOVI	Buy	50	0.00
GOVI On 03/08/2023	GOVI	Buy	95	0.00
GOVI On 03/08/2023	GOVI	Sell	95	0.00
GOVI On 02/11/2023	GOVI	Buy	95	0.00
GOVI On 02/11/2023	GOVI	Sell	95	0.00

I2033 Bond Future

2033 On 02/11/2023	Bond Future	Buy	7	0.00
2033 On 02/11/2023	Bond Future	Sell	7	0.00
2033 On 02/11/2023	Bond Future	Buy	7	0.00
2033 On 02/11/2023	Bond Future	Sell	7	0.00

I2038 Bond Future

2038 On 02/11/2023	Bond Future	Buy	7	0.00
2038 On 02/11/2023	Bond Future	Sell	7	0.00
2038 On 02/11/2023	Bond Future	Buy	7	0.00
2038 On 02/11/2023	Bond Future	Sell	7	0.00
2038 On 02/11/2023	Bond Future	Sell	51	0.00
2038 On 02/11/2023	Bond Future	Buy	51	0.00
2038 On 02/11/2023	Bond Future	Sell	51	0.00
2038 On 02/11/2023	Bond Future	Buy	51	0.00

I2046 Bond Future

2046 On 02/11/2023	Bond Future	Buy	8	0.00
2046 On 02/11/2023	Bond Future	Sell	8	0.00
2046 On 02/11/2023	Bond Future	Buy	8	0.00
2046 On 02/11/2023	Bond Future	Sell	8	0.00
2046 On 02/11/2023	Bond Future	Sell	57	0.00
2046 On 02/11/2023	Bond Future	Buy	57	0.00
2046 On 02/11/2023	Bond Future	Sell	57	0.00
2046 On 02/11/2023	Bond Future	Buy	57	0.00

I2050 Bond Future

2050 On 02/11/2023	Bond Future	Sell	50	0.00
2050 On 02/11/2023	Bond Future	Buy	50	0.00
2050 On 02/11/2023	Bond Future	Sell	50	0.00
2050 On 02/11/2023	Bond Future	Buy	50	0.00
2050 On 03/08/2023	Bond Future	Buy	88	0.00
2050 On 03/08/2023	Bond Future	Sell	88	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2050 On 03/08/2023	Bond Future		Buy	88	0.00
2050 On 03/08/2023	Bond Future		Sell	88	0.00
New Inflation Linked Index					
IGOV On 03/08/2023	Index Future		Buy	3	0.00
IGOV On 03/08/2023	Index Future		Sell	3	0.00
IGOV On 02/11/2023	Index Future		Sell	3	0.00
IGOV On 02/11/2023	Index Future		Buy	3	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 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
IGOV On 03/08/2023	Index Future		Buy	6	0.00
IGOV On 03/08/2023	Index Future		Sell	6	0.00
IGOV On 02/11/2023	Index Future		Sell	6	0.00
IGOV On 02/11/2023	Index Future		Buy	6	0.00
IGOV On 03/08/2023	Index Future		Buy	150	0.00
IGOV On 03/08/2023	Index Future		Sell	150	0.00
IGOV On 02/11/2023	Index Future		Sell	150	0.00
IGOV On 02/11/2023	Index Future		Buy	150	0.00
IGOV On 03/08/2023	Index Future		Buy	299	0.00
IGOV On 03/08/2023	Index Future		Sell	299	0.00
IGOV On 02/11/2023	Index Future		Buy	299	0.00
IGOV On 02/11/2023	Index Future		Sell	299	0.00
R186 Bond Future					
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		Buy	3	0.00
R2030 Bond Future					
2030 On 03/08/2023	Bond Future		Buy	1	0.00
2030 On 03/08/2023	Bond Future		Sell	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 03/08/2023	Bond Future	Buy	2	0.00
2030 On 03/08/2023	Bond Future	Sell	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
2030 On 02/11/2023	Bond Future	Sell	3	0.00
2030 On 02/11/2023	Bond Future	Buy	3	0.00
2030 On 02/11/2023	Bond Future	Sell	3	0.00
2030 On 02/11/2023	Bond Future	Buy	3	0.00
2030 On 03/08/2023	Bond Future	Buy	1,274	0.00
2030 On 03/08/2023	Bond Future	Sell	1,274	0.00
2030 On 02/11/2023	Bond Future	Buy	1,274	0.00
2030 On 02/11/2023	Bond Future	Sell	1,274	0.00

R2032 Bond Future

2032 On 03/08/2023	Bond Future	Buy	4	0.00
2032 On 03/08/2023	Bond Future	Sell	4	0.00
2032 On 02/11/2023	Bond Future	Sell	4	0.00
2032 On 02/11/2023	Bond Future	Buy	4	0.00
2032 On 03/08/2023	Bond Future	Buy	5	0.00
2032 On 03/08/2023	Bond Future	Sell	5	0.00
2032 On 02/11/2023	Bond Future	Sell	5	0.00
2032 On 02/11/2023	Bond Future	Buy	5	0.00
2032 On 03/08/2023	Bond Future	Buy	6	0.00
2032 On 03/08/2023	Bond Future	Sell	6	0.00
2032 On 02/11/2023	Bond Future	Sell	6	0.00
2032 On 02/11/2023	Bond Future	Buy	6	0.00
2032 On 02/11/2023	Bond Future	Buy	13	0.00
2032 On 02/11/2023	Bond Future	Sell	13	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	10.58 Call Buy	40	0.00
2032 On 02/11/2023	Bond Future	10.58 Call Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.50 Put Buy	40	0.00
2032 On 02/11/2023	Bond Future	11.50 Put Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.00 Put Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.00 Put Buy	40	0.00
2032 On 02/11/2023	Bond Future	Buy	44	0.00
2032 On 02/11/2023	Bond Future	Sell	44	0.00
2032 On 03/08/2023	Bond Future	Buy	67	0.00
2032 On 03/08/2023	Bond Future	Sell	67	0.00
2032 On 02/11/2023	Bond Future	Sell	67	0.00
2032 On 02/11/2023	Bond Future	Buy	67	0.00
2032 On 02/11/2023	Bond Future	Buy	67	0.00
2032 On 02/11/2023	Bond Future	Sell	67	0.00
2032 On 02/11/2023	Bond Future	Buy	117	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/11/2023			Sell	117	0.00
2032 On 02/11/2023			Buy	133	0.00
2032 On 02/11/2023			Sell	133	0.00
2032 On 02/11/2023			Buy	135	0.00
2032 On 02/11/2023			Sell	135	0.00
2032 On 03/08/2023			Buy	164	0.00
2032 On 03/08/2023			Sell	164	0.00
2032 On 02/11/2023			Sell	164	0.00
2032 On 02/11/2023			Buy	164	0.00
2032 On 02/11/2023	10.58	Call	Buy	230	0.00
2032 On 02/11/2023	10.58	Call	Sell	230	0.00
2032 On 02/11/2023	10.58	Call	Buy	230	0.00
2032 On 02/11/2023	10.58	Call	Sell	230	0.00
2032 On 02/11/2023	11.50	Put	Buy	230	0.00
2032 On 02/11/2023	11.50	Put	Sell	230	0.00
2032 On 02/11/2023	11.50	Put	Buy	230	0.00
2032 On 02/11/2023	11.50	Put	Sell	230	0.00
2032 On 02/11/2023	11.00	Put	Sell	230	0.00
2032 On 02/11/2023	11.00	Put	Buy	230	0.00
2032 On 02/11/2023	11.00	Put	Sell	230	0.00
2032 On 02/11/2023	11.00	Put	Buy	230	0.00
2032 On 02/11/2023			Buy	234	0.00
2032 On 02/11/2023			Sell	234	0.00
2032 On 02/11/2023			Buy	241	0.00
2032 On 02/11/2023			Sell	241	0.00
2032 On 02/11/2023	10.58	Call	Sell	500	0.00
2032 On 02/11/2023	10.58	Call	Buy	500	0.00
2032 On 02/11/2023	10.58	Call	Sell	500	0.00
2032 On 02/11/2023	10.58	Call	Buy	500	0.00
2032 On 02/11/2023	11.50	Put	Sell	500	0.00
2032 On 02/11/2023	11.50	Put	Buy	500	0.00
2032 On 02/11/2023	11.50	Put	Buy	500	0.00
2032 On 02/11/2023	11.50	Put	Sell	500	0.00
2032 On 02/11/2023	11.00	Put	Buy	500	0.00
2032 On 02/11/2023	11.00	Put	Sell	500	0.00
2032 On 02/11/2023	11.00	Put	Sell	500	0.00
2032 On 02/11/2023	11.00	Put	Buy	500	0.00
2032 On 03/08/2023			Buy	1,135	0.00
2032 On 03/08/2023			Sell	1,135	0.00
2032 On 02/11/2023			Buy	1,135	0.00
2032 On 02/11/2023			Sell	1,135	0.00

2032 On 02/11/2023	Bond Future	Buy	2,126	0.00
2032 On 02/11/2023	Bond Future	Sell	2,126	0.00
2032 On 02/11/2023	Bond Future	Buy	2,265	0.00
2032 On 02/11/2023	Bond Future	Sell	2,265	0.00
2032 On 02/11/2023	Bond Future	Sell	4,918	0.00
2032 On 02/11/2023	Bond Future	Buy	4,918	0.00

R2035 Bond Future

R035 On 03/08/2023	Bond Future	Buy	1	0.00
R035 On 03/08/2023	Bond Future	Sell	1	0.00
R035 On 02/11/2023	Bond Future	Sell	1	0.00
R035 On 02/11/2023	Bond Future	Buy	1	0.00
R035 On 03/08/2023	Bond Future	Buy	25	0.00
R035 On 03/08/2023	Bond Future	Sell	25	0.00
R035 On 02/11/2023	Bond Future	Sell	25	0.00
R035 On 02/11/2023	Bond Future	Buy	25	0.00
R035 On 03/08/2023	Bond Future	Buy	2,252	0.00
R035 On 03/08/2023	Bond Future	Sell	2,252	0.00
R035 On 02/11/2023	Bond Future	Buy	2,252	0.00
R035 On 02/11/2023	Bond Future	Sell	2,252	0.00

R2040 Bond Future

2040 On 03/08/2023	Bond Future	Sell	2	0.00
2040 On 03/08/2023	Bond Future	Buy	2	0.00
2040 On 03/08/2023	Bond Future	Buy	2	0.00
2040 On 03/08/2023	Bond Future	Sell	2	0.00
2040 On 02/11/2023	Bond Future	Sell	64	0.00
2040 On 02/11/2023	Bond Future	Buy	64	0.00

R2044 Bond Future

2044 On 01/02/2024	Bond Future	Buy	7	0.00
2044 On 01/02/2024	Bond Future	Sell	7	0.00
2044 On 01/02/2024	Bond Future	Buy	15	0.00
2044 On 01/02/2024	Bond Future	Sell	15	0.00
2044 On 01/02/2024	Bond Future	Buy	35	0.00
2044 On 01/02/2024	Bond Future	Sell	35	0.00
2044 On 01/02/2024	Bond Future	Buy	57	0.00
2044 On 01/02/2024	Bond Future	Sell	57	0.00
2044 On 01/02/2024	Bond Future	Sell	57	0.00
2044 On 01/02/2024	Bond Future	Buy	57	0.00
2044 On 03/08/2023	Bond Future	Buy	64	0.00
2044 On 03/08/2023	Bond Future	Sell	64	0.00
2044 On 03/08/2023	Bond Future	Buy	106	0.00
2044 On 03/08/2023	Bond Future	Sell	106	0.00
2044 On 03/08/2023	Bond Future	Buy	170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 03/08/2023	Bond Future		Sell	170	0.00
R2048 Bond Future					
R248 On 03/08/2023	Bond Future		Buy	1	0.00
R248 On 03/08/2023	Bond Future		Sell	1	0.00
R248 On 02/11/2023	Bond Future		Sell	1	0.00
R248 On 02/11/2023	Bond Future		Buy	1	0.00
R248 On 03/08/2023	Bond Future		Buy	1,125	0.00
R248 On 03/08/2023	Bond Future		Sell	1,125	0.00
R248 On 02/11/2023	Bond Future		Sell	1,125	0.00
R248 On 02/11/2023	Bond Future		Buy	1,125	0.00
R248 On 03/08/2023	Bond Future		Buy	6,747	0.00
R248 On 03/08/2023	Bond Future		Sell	6,747	0.00
R248 On 02/11/2023	Bond Future		Buy	6,747	0.00
R248 On 02/11/2023	Bond Future		Sell	6,747	0.00
R209 Bond Future					
R209 On 03/08/2023	Bond Future		Buy	100	0.00
R209 On 03/08/2023	Bond Future		Sell	100	0.00
R209 On 02/11/2023	Bond Future		Sell	150	0.00
R209 On 02/11/2023	Bond Future		Buy	150	0.00
R214 Bond Future					
R214 On 03/08/2023	Bond Future		Buy	150	0.00
R214 On 03/08/2023	Bond Future		Sell	150	0.00
Grand Total for Daily Detailed Turnover:				43,351	0.00