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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2023

TO DATE : 26/06/2023

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

GOVI On 03/08/2023	GOVI		Buy	1	0.00
GOVI On 03/08/2023	GOVI		Sell	1	0.00
GOVI On 03/08/2023	GOVI		Buy	1	0.00
GOVI On 03/08/2023	GOVI		Sell	1	0.00
GOVI On 03/08/2023	GOVI		Sell	2	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00
GOVI On 03/08/2023	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 02/11/2023	Bond Future		Sell	96	0.00
R186 On 02/11/2023	Bond Future		Buy	96	0.00
R186 On 02/11/2023	Bond Future		Buy	211	0.00

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R186 On 02/11/2023	Bond Future	Sell	211	0.00
R186 On 02/11/2023	Bond Future	Sell	2,625	0.00
R186 On 02/11/2023	Bond Future	Buy	2,625	0.00
R186 On 02/11/2023	Bond Future	Buy	3,209	0.00
R186 On 02/11/2023	Bond Future	Sell	3,209	0.00
R186 On 02/11/2023	Bond Future	Buy	3,209	0.00
R186 On 02/11/2023	Bond Future	Sell	3,209	0.00
R186 On 02/11/2023	Bond Future	Sell	16,579	0.00
R186 On 02/11/2023	Bond Future	Buy	16,579	0.00
R186 On 02/11/2023	Bond Future	Buy	19,300	0.00
R186 On 02/11/2023	Bond Future	Sell	19,300	0.00

R2030 Bond Future

2030 On 03/08/2023	Bond Future	Sell	15	0.00
2030 On 03/08/2023	Bond Future	Buy	15	0.00
2030 On 03/08/2023	Bond Future	Sell	22	0.00
2030 On 03/08/2023	Bond Future	Buy	22	0.00
2030 On 03/08/2023	Bond Future	Sell	37	0.00
2030 On 03/08/2023	Bond Future	Buy	37	0.00
2030 On 03/08/2023	Bond Future	Sell	93	0.00
2030 On 03/08/2023	Bond Future	Buy	93	0.00
2030 On 03/08/2023	Bond Future	Sell	124	0.00
2030 On 03/08/2023	Bond Future	Buy	124	0.00
2030 On 03/08/2023	Bond Future	Sell	139	0.00
2030 On 03/08/2023	Bond Future	Buy	139	0.00
2030 On 03/08/2023	Bond Future	Sell	280	0.00
2030 On 03/08/2023	Bond Future	Buy	280	0.00
2030 On 03/08/2023	Bond Future	Sell	710	0.00
2030 On 03/08/2023	Bond Future	Buy	710	0.00

R2032 Bond Future

2032 On 02/11/2023	Bond Future	Sell	11	0.00
2032 On 02/11/2023	Bond Future	Buy	11	0.00
2032 On 03/08/2023	Bond Future	Buy	20	0.00
2032 On 03/08/2023	Bond Future	Sell	20	0.00
2032 On 03/08/2023	Bond Future	Buy	26	0.00
2032 On 03/08/2023	Bond Future	Sell	26	0.00
2032 On 03/08/2023	Bond Future	Buy	29	0.00
2032 On 03/08/2023	Bond Future	Sell	29	0.00
2032 On 03/08/2023	Bond Future	Buy	39	0.00
2032 On 03/08/2023	Bond Future	Sell	39	0.00
2032 On 03/08/2023	Bond Future	Buy	49	0.00
2032 On 03/08/2023	Bond Future	Sell	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 03/08/2023			Buy	65	0.00
2032 On 03/08/2023			Sell	65	0.00
2032 On 03/08/2023			Sell	87	0.00
2032 On 03/08/2023			Buy	87	0.00
2032 On 03/08/2023			Buy	87	0.00
2032 On 03/08/2023			Sell	87	0.00
2032 On 03/08/2023			Buy	122	0.00
2032 On 03/08/2023			Sell	122	0.00
2032 On 03/08/2023			Buy	163	0.00
2032 On 03/08/2023			Sell	163	0.00
2032 On 03/08/2023			Buy	163	0.00
2032 On 03/08/2023			Sell	163	0.00
2032 On 03/08/2023			Buy	218	0.00
2032 On 03/08/2023			Sell	218	0.00
2032 On 03/08/2023			Buy	250	0.00
2032 On 03/08/2023			Sell	250	0.00
2032 On 03/08/2023			Buy	367	0.00
2032 On 03/08/2023			Sell	367	0.00
2032 On 03/08/2023			Buy	489	0.00
2032 On 03/08/2023			Sell	489	0.00
2032 On 03/08/2023			Buy	500	0.00
2032 On 03/08/2023			Sell	500	0.00
2032 On 03/08/2023			Buy	750	0.00
2032 On 03/08/2023			Sell	750	0.00
2032 On 03/08/2023			Buy	1,250	0.00
2032 On 03/08/2023			Sell	1,250	0.00
R2035 Bond Future					
R035 On 03/08/2023			Sell	9	0.00
R035 On 03/08/2023			Buy	9	0.00
R035 On 03/08/2023			Sell	13	0.00
R035 On 03/08/2023			Buy	13	0.00
R035 On 03/08/2023			Sell	22	0.00
R035 On 03/08/2023			Buy	22	0.00
R035 On 03/08/2023			Buy	55	0.00
R035 On 03/08/2023			Sell	55	0.00
R035 On 03/08/2023			Sell	55	0.00
R035 On 03/08/2023			Buy	55	0.00
R035 On 03/08/2023			Sell	55	0.00

R035 On 03/08/2023	Bond Future	Buy	55	0.00
R035 On 03/08/2023	Bond Future	Sell	74	0.00
R035 On 03/08/2023	Bond Future	Buy	74	0.00
R035 On 03/08/2023	Bond Future	Sell	167	0.00
R035 On 03/08/2023	Bond Future	Buy	167	0.00
R035 On 03/08/2023	Bond Future	Buy	230	0.00
R035 On 03/08/2023	Bond Future	Sell	230	0.00
R035 On 03/08/2023	Bond Future	Buy	340	0.00
R035 On 03/08/2023	Bond Future	Sell	340	0.00

R2037 Bond Future

2037 On 03/08/2023	Bond Future	Sell	12	0.00
2037 On 03/08/2023	Bond Future	Buy	12	0.00
2037 On 03/08/2023	Bond Future	Sell	18	0.00
2037 On 03/08/2023	Bond Future	Buy	18	0.00
2037 On 03/08/2023	Bond Future	Sell	30	0.00
2037 On 03/08/2023	Bond Future	Buy	30	0.00
2037 On 03/08/2023	Bond Future	Sell	74	0.00
2037 On 03/08/2023	Bond Future	Buy	74	0.00
2037 On 03/08/2023	Bond Future	Sell	99	0.00
2037 On 03/08/2023	Bond Future	Buy	99	0.00
2037 On 03/08/2023	Bond Future	Sell	113	0.00
2037 On 03/08/2023	Bond Future	Buy	113	0.00
2037 On 03/08/2023	Bond Future	Sell	224	0.00
2037 On 03/08/2023	Bond Future	Buy	224	0.00
2037 On 03/08/2023	Bond Future	Sell	570	0.00
2037 On 03/08/2023	Bond Future	Buy	570	0.00

R2044 Bond Future

2044 On 03/08/2023	Bond Future	Sell	5	0.00
2044 On 03/08/2023	Bond Future	Buy	5	0.00
2044 On 03/08/2023	Bond Future	Buy	5	0.00
2044 On 03/08/2023	Bond Future	Sell	5	0.00

R209 Bond Future

R209 On 03/08/2023	Bond Future	Buy	102	0.00
R209 On 03/08/2023	Bond Future	Sell	102	0.00
R209 On 03/08/2023	Bond Future	Sell	102	0.00
R209 On 03/08/2023	Bond Future	Buy	102	0.00

R213 Bond Future

R213 On 03/08/2023	Bond Future	Sell	11	0.00
R213 On 03/08/2023	Bond Future	Buy	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 03/08/2023			Sell	16	0.00
R213 On 03/08/2023			Buy	16	0.00
R213 On 03/08/2023			Buy	25	0.00
R213 On 03/08/2023			Sell	25	0.00
R213 On 03/08/2023			Sell	25	0.00
R213 On 03/08/2023			Buy	25	0.00
R213 On 03/08/2023			Buy	27	0.00
R213 On 03/08/2023			Sell	27	0.00
R213 On 03/08/2023			Sell	47	0.00
R213 On 03/08/2023			Buy	47	0.00
R213 On 03/08/2023			Sell	47	0.00
R213 On 03/08/2023			Buy	47	0.00
R213 On 03/08/2023			Sell	68	0.00
R213 On 03/08/2023			Buy	68	0.00
R213 On 03/08/2023			Sell	90	0.00
R213 On 03/08/2023			Buy	90	0.00
R213 On 03/08/2023			Sell	208	0.00
R213 On 03/08/2023			Buy	208	0.00
R213 On 02/11/2023			Sell	214	0.00
R213 On 02/11/2023			Buy	214	0.00
R213 On 02/11/2023			Buy	214	0.00
R213 On 02/11/2023			Sell	214	0.00
R213 On 03/08/2023			Buy	280	0.00
R213 On 03/08/2023			Sell	280	0.00
R213 On 03/08/2023			Buy	420	0.00
R213 On 03/08/2023			Sell	420	0.00
R213 On 02/11/2023			Sell	557	0.00
R213 On 02/11/2023			Buy	557	0.00
R213 On 02/11/2023			Buy	557	0.00
R213 On 02/11/2023			Sell	557	0.00
Grand Total for Daily Detailed Turnover:				56,520	0.00