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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/07/2023

TO DATE : 25/07/2023

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 03/08/2023	Index Future		Buy	18	0.00
ALBI On 03/08/2023	Index Future		Sell	18	0.00
ALBI On 02/11/2023	Index Future		Sell	18	0.00
ALBI On 02/11/2023	Index Future		Buy	18	0.00

#### 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 02/11/2023	GOVI		Sell	1	0.00
GOVI On 02/11/2023	GOVI		Buy	1	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00
GOVI On 03/08/2023	GOVI		Sell	2	0.00
GOVI On 03/08/2023	GOVI		Buy	2	0.00

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GOVI On 03/08/2023	GOVI	Sell	2	0.00
GOVI On 02/11/2023	GOVI	Sell	2	0.00
GOVI On 02/11/2023	GOVI	Buy	2	0.00
GOVI On 02/11/2023	GOVI	Sell	2	0.00
GOVI On 02/11/2023	GOVI	Buy	2	0.00
GOVI On 03/08/2023	GOVI	Buy	6	0.00
GOVI On 03/08/2023	GOVI	Sell	6	0.00
GOVI On 02/11/2023	GOVI	Sell	6	0.00
GOVI On 02/11/2023	GOVI	Buy	6	0.00
GOVI On 03/08/2023	GOVI	Buy	10	0.00
GOVI On 03/08/2023	GOVI	Sell	10	0.00
GOVI On 03/08/2023	GOVI	Buy	10	0.00
GOVI On 03/08/2023	GOVI	Sell	10	0.00
GOVI On 02/11/2023	GOVI	Buy	10	0.00
GOVI On 02/11/2023	GOVI	Sell	10	0.00
GOVI On 02/11/2023	GOVI	Sell	10	0.00
GOVI On 02/11/2023	GOVI	Buy	10	0.00
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	Buy	11	0.00
GOVI On 02/11/2023	GOVI	Sell	11	0.00

**I2025 Bond Future**

2025 On 03/08/2023	Bond Future	Sell	50	0.00
2025 On 03/08/2023	Bond Future	Buy	50	0.00
2025 On 02/11/2023	Bond Future	Buy	50	0.00
2025 On 02/11/2023	Bond Future	Sell	50	0.00
2025 On 03/08/2023	Bond Future	Sell	300	0.00
2025 On 03/08/2023	Bond Future	Buy	300	0.00
2025 On 02/11/2023	Bond Future	Buy	300	0.00
2025 On 02/11/2023	Bond Future	Sell	300	0.00
2025 On 03/08/2023	Bond Future	Buy	350	0.00
2025 On 03/08/2023	Bond Future	Sell	350	0.00
2025 On 02/11/2023	Bond Future	Sell	350	0.00
2025 On 02/11/2023	Bond Future	Buy	350	0.00

**I2029 Bond Future**

2029 On 03/08/2023	Bond Future	Buy	90	0.00
2029 On 03/08/2023	Bond Future	Sell	90	0.00
2029 On 03/08/2023	Bond Future	Sell	90	0.00
2029 On 03/08/2023	Bond Future	Buy	90	0.00
2029 On 02/11/2023	Bond Future	Sell	90	0.00
2029 On 02/11/2023	Bond Future	Buy	90	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 02/11/2023			Buy	90	0.00
2029 On 02/11/2023			Sell	90	0.00
<b>I2033 Bond Future</b>					
2033 On 03/08/2023			Buy	5	0.00
2033 On 03/08/2023			Sell	5	0.00
2033 On 03/08/2023			Sell	10	0.00
2033 On 03/08/2023			Buy	10	0.00
2033 On 02/11/2023			Buy	10	0.00
2033 On 02/11/2023			Sell	10	0.00
2033 On 03/08/2023			Buy	14	0.00
2033 On 03/08/2023			Sell	14	0.00
2033 On 03/08/2023			Buy	31	0.00
2033 On 03/08/2023			Sell	31	0.00
2033 On 03/08/2023			Buy	42	0.00
2033 On 03/08/2023			Sell	42	0.00
2033 On 03/08/2023			Buy	82	0.00
2033 On 03/08/2023			Sell	82	0.00
2033 On 03/08/2023			Buy	93	0.00
2033 On 03/08/2023			Sell	93	0.00
2033 On 03/08/2023			Buy	93	0.00
2033 On 03/08/2023			Sell	93	0.00
2033 On 03/08/2023			Sell	150	0.00
2033 On 03/08/2023			Buy	150	0.00
2033 On 02/11/2023			Buy	150	0.00
2033 On 02/11/2023			Sell	150	0.00
2033 On 03/08/2023			Buy	160	0.00
2033 On 03/08/2023			Sell	160	0.00
2033 On 02/11/2023			Sell	160	0.00
2033 On 02/11/2023			Buy	160	0.00
2033 On 03/08/2023			Buy	190	0.00
2033 On 03/08/2023			Sell	190	0.00
2033 On 03/08/2023			Buy	258	0.00
2033 On 03/08/2023			Sell	258	0.00
2033 On 03/08/2023			Buy	346	0.00
2033 On 03/08/2023			Sell	346	0.00
2033 On 03/08/2023			Buy	654	0.00
2033 On 03/08/2023			Sell	654	0.00
2033 On 03/08/2023			Buy	889	0.00

2033 On 03/08/2023	Bond Future	Sell	889	0.00
2033 On 03/08/2023	Bond Future	Buy	1,304	0.00
2033 On 03/08/2023	Bond Future	Sell	1,304	0.00
2033 On 03/08/2023	Bond Future	Buy	2,140	0.00
2033 On 03/08/2023	Bond Future	Sell	2,140	0.00
2033 On 01/08/2024	Bond Future	Sell	5,737	0.00
2033 On 01/08/2024	Bond Future	Buy	5,737	0.00
2033 On 01/08/2024	Bond Future	Buy	5,737	0.00
2033 On 01/08/2024	Bond Future	Sell	5,737	0.00
2033 On 03/08/2023	Bond Future	Sell	6,141	0.00
2033 On 03/08/2023	Bond Future	Buy	6,141	0.00
2033 On 01/08/2024	Bond Future	Buy	6,141	0.00
2033 On 01/08/2024	Bond Future	Sell	6,141	0.00

**I2038 Bond Future**

2038 On 02/11/2023	Bond Future	Buy	42	0.00
2038 On 02/11/2023	Bond Future	Sell	42	0.00
2038 On 03/08/2023	Bond Future	Buy	70	0.00
2038 On 03/08/2023	Bond Future	Sell	70	0.00
2038 On 02/11/2023	Bond Future	Sell	70	0.00
2038 On 02/11/2023	Bond Future	Buy	70	0.00
2038 On 03/08/2023	Bond Future	Buy	130	0.00
2038 On 03/08/2023	Bond Future	Sell	130	0.00
2038 On 02/11/2023	Bond Future	Sell	130	0.00
2038 On 02/11/2023	Bond Future	Buy	130	0.00
2038 On 03/08/2023	Bond Future	Sell	200	0.00
2038 On 03/08/2023	Bond Future	Buy	200	0.00
2038 On 02/11/2023	Bond Future	Buy	200	0.00
2038 On 02/11/2023	Bond Future	Sell	200	0.00

**I2046 Bond Future**

2046 On 02/11/2023	Bond Future	Buy	46	0.00
2046 On 02/11/2023	Bond Future	Sell	46	0.00

**R186 Bond Future**

R186 On 03/08/2023	Bond Future	Sell	3,500	0.00
R186 On 03/08/2023	Bond Future	Buy	3,500	0.00
R186 On 03/08/2023	Bond Future	Sell	3,500	0.00
R186 On 03/08/2023	Bond Future	Buy	3,500	0.00
R186 On 02/11/2023	Bond Future	Buy	3,500	0.00
R186 On 02/11/2023	Bond Future	Sell	3,500	0.00
R186 On 02/11/2023	Bond Future	Buy	3,500	0.00
R186 On 02/11/2023	Bond Future	Sell	3,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2030 Bond Future</b>					
2030 On 02/11/2023			Sell	50	0.00
2030 On 02/11/2023			Buy	50	0.00
2030 On 02/11/2023			Buy	50	0.00
2030 On 02/11/2023			Sell	50	0.00
2030 On 03/08/2023			Sell	130	0.00
2030 On 03/08/2023			Buy	130	0.00
2030 On 03/08/2023			Buy	130	0.00
2030 On 03/08/2023			Sell	130	0.00
2030 On 02/11/2023			Buy	130	0.00
2030 On 02/11/2023			Sell	130	0.00
2030 On 02/11/2023			Sell	130	0.00
2030 On 02/11/2023			Buy	130	0.00
2030 On 03/08/2023			Sell	3,200	0.00
2030 On 03/08/2023			Buy	3,200	0.00
2030 On 03/08/2023			Sell	3,200	0.00
2030 On 03/08/2023			Buy	3,200	0.00
2030 On 02/11/2023			Buy	3,200	0.00
2030 On 02/11/2023			Sell	3,200	0.00
2030 On 02/11/2023			Buy	3,200	0.00
2030 On 02/11/2023			Sell	3,200	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2023			Sell	530	0.00
2032 On 02/11/2023			Buy	530	0.00
2032 On 02/11/2023			Buy	782	0.00
2032 On 02/11/2023			Sell	782	0.00
2032 On 02/11/2023			Buy	782	0.00
2032 On 02/11/2023			Sell	782	0.00
2032 On 02/11/2023			Sell	918	0.00
2032 On 02/11/2023			Buy	918	0.00
2032 On 02/11/2023			Sell	957	0.00
2032 On 02/11/2023			Buy	957	0.00
2032 On 02/11/2023			Sell	965	0.00
2032 On 02/11/2023			Buy	965	0.00
2032 On 03/08/2023			Sell	2,150	0.00
2032 On 03/08/2023			Buy	2,150	0.00
2032 On 03/08/2023			Sell	2,150	0.00

2032 On 03/08/2023	Bond Future	Buy	2,150	0.00
2032 On 02/11/2023	Bond Future	Buy	2,150	0.00
2032 On 02/11/2023	Bond Future	Sell	2,150	0.00
2032 On 02/11/2023	Bond Future	Buy	2,150	0.00
2032 On 02/11/2023	Bond Future	Sell	2,150	0.00
2032 On 02/11/2023	Bond Future	Sell	3,370	0.00
2032 On 02/11/2023	Bond Future	Buy	3,370	0.00

**R2035 Bond Future**

R035 On 03/08/2023	Bond Future	Buy	57	0.00
R035 On 03/08/2023	Bond Future	Sell	57	0.00
R035 On 03/08/2023	Bond Future	Buy	62	0.00
R035 On 03/08/2023	Bond Future	Sell	62	0.00
R035 On 03/08/2023	Bond Future	Buy	124	0.00
R035 On 03/08/2023	Bond Future	Sell	124	0.00
R035 On 03/08/2023	Bond Future	Buy	136	0.00
R035 On 03/08/2023	Bond Future	Sell	136	0.00
R035 On 03/08/2023	Bond Future	Buy	150	0.00
R035 On 03/08/2023	Bond Future	Sell	150	0.00
R035 On 03/08/2023	Bond Future	Sell	200	0.00
R035 On 03/08/2023	Bond Future	Buy	200	0.00
R035 On 03/08/2023	Bond Future	Buy	560	0.00
R035 On 03/08/2023	Bond Future	Sell	560	0.00
R035 On 03/08/2023	Bond Future	Buy	911	0.00
R035 On 03/08/2023	Bond Future	Sell	911	0.00
R035 On 03/08/2023	Bond Future	Sell	1,650	0.00
R035 On 03/08/2023	Bond Future	Buy	1,650	0.00
R035 On 03/08/2023	Bond Future	Sell	1,650	0.00
R035 On 03/08/2023	Bond Future	Buy	1,650	0.00
R035 On 02/11/2023	Bond Future	Buy	1,650	0.00
R035 On 02/11/2023	Bond Future	Sell	1,650	0.00
R035 On 02/11/2023	Bond Future	Buy	1,650	0.00
R035 On 02/11/2023	Bond Future	Sell	1,650	0.00
R035 On 03/08/2023	Bond Future	Sell	2,000	0.00
R035 On 03/08/2023	Bond Future	Buy	2,000	0.00

**R2037 Bond Future**

2037 On 01/02/2024	Bond Future	Buy	380	0.00
2037 On 01/02/2024	Bond Future	Sell	380	0.00
2037 On 01/02/2024	Bond Future	Buy	380	0.00
2037 On 01/02/2024	Bond Future	Sell	380	0.00

**R2040 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/11/2023			Sell	100	0.00
2040 On 02/11/2023			Buy	100	0.00
2040 On 02/11/2023			Sell	100	0.00
2040 On 02/11/2023			Buy	100	0.00
2040 On 03/08/2023			Buy	250	0.00
2040 On 03/08/2023			Sell	250	0.00
2040 On 03/08/2023			Sell	250	0.00
2040 On 03/08/2023			Buy	250	0.00
2040 On 02/11/2023			Sell	250	0.00
2040 On 02/11/2023			Buy	250	0.00
2040 On 02/11/2023			Buy	250	0.00
2040 On 02/11/2023			Sell	250	0.00
2040 On 01/02/2024			Buy	380	0.00
2040 On 01/02/2024			Sell	380	0.00
2040 On 01/02/2024			Buy	380	0.00
2040 On 01/02/2024			Sell	380	0.00
2040 On 03/08/2023			Buy	586	0.00
2040 On 03/08/2023			Sell	586	0.00
2040 On 03/08/2023			Buy	1,060	0.00
2040 On 03/08/2023			Sell	1,060	0.00
2040 On 03/08/2023			Buy	1,069	0.00
2040 On 03/08/2023			Sell	1,069	0.00
2040 On 02/11/2023			Buy	1,287	0.00
2040 On 02/11/2023			Sell	1,287	0.00
2040 On 03/08/2023			Buy	2,715	0.00
2040 On 03/08/2023			Sell	2,715	0.00
<b>R2044 Bond Future</b>					
2044 On 03/08/2023			Buy	1,066	0.00
2044 On 03/08/2023			Sell	1,066	0.00
2044 On 03/08/2023			Buy	1,066	0.00
2044 On 03/08/2023			Sell	1,066	0.00
<b>R209 Bond Future</b>					
R209 On 03/08/2023			Buy	100	0.00
R209 On 03/08/2023			Sell	100	0.00
R209 On 03/08/2023			Buy	100	0.00
R209 On 03/08/2023			Sell	100	0.00



**R213 Bond Future**

R213 On 02/11/2023	Bond Future	Sell	50	0.00
R213 On 02/11/2023	Bond Future	Buy	50	0.00
R213 On 02/11/2023	Bond Future	Sell	50	0.00
R213 On 02/11/2023	Bond Future	Buy	50	0.00

**R214 Bond Future**

R214 On 03/08/2023	Bond Future	Buy	6	0.00
R214 On 03/08/2023	Bond Future	Sell	6	0.00
R214 On 03/08/2023	Bond Future	Buy	6	0.00
R214 On 03/08/2023	Bond Future	Sell	6	0.00

**Grand Total for Daily Detailed Turnover:****100,310 0.00**