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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/07/2023

TO DATE : 28/07/2023

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### R186 Bond Future

R186 On 02/11/2023	Bond Future		Sell	17	0.00
R186 On 02/11/2023	Bond Future		Buy	17	0.00
R186 On 02/11/2023	Bond Future		Sell	19	0.00
R186 On 02/11/2023	Bond Future		Buy	19	0.00
R186 On 02/11/2023	Bond Future		Sell	19	0.00
R186 On 02/11/2023	Bond Future		Buy	19	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	30	0.00
R186 On 02/11/2023	Bond Future		Buy	30	0.00
R186 On 02/11/2023	Bond Future		Buy	33	0.00
R186 On 02/11/2023	Bond Future		Sell	33	0.00
R186 On 02/11/2023	Bond Future		Buy	33	0.00

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R186 On 02/11/2023	Bond Future	Sell	33	0.00
R186 On 02/11/2023	Bond Future	Sell	33	0.00
R186 On 02/11/2023	Bond Future	Buy	33	0.00
R186 On 03/08/2023	Bond Future	Buy	37	0.00
R186 On 03/08/2023	Bond Future	Sell	37	0.00
R186 On 02/11/2023	Bond Future	Sell	51	0.00
R186 On 02/11/2023	Bond Future	Buy	51	0.00
R186 On 02/11/2023	Bond Future	Sell	54	0.00
R186 On 02/11/2023	Bond Future	Buy	54	0.00
R186 On 02/11/2023	Bond Future	Sell	59	0.00
R186 On 02/11/2023	Bond Future	Buy	59	0.00
R186 On 02/11/2023	Bond Future	Sell	60	0.00
R186 On 02/11/2023	Bond Future	Buy	60	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	101	0.00
R186 On 02/11/2023	Bond Future	Buy	101	0.00
R186 On 02/11/2023	Bond Future	Sell	105	0.00
R186 On 02/11/2023	Bond Future	Buy	105	0.00
R186 On 02/11/2023	Bond Future	Sell	140	0.00
R186 On 02/11/2023	Bond Future	Buy	140	0.00
R186 On 02/11/2023	Bond Future	Sell	158	0.00
R186 On 02/11/2023	Bond Future	Buy	158	0.00
R186 On 02/11/2023	Bond Future	Sell	240	0.00
R186 On 02/11/2023	Bond Future	Buy	240	0.00
R186 On 02/11/2023	Bond Future	Sell	259	0.00
R186 On 02/11/2023	Bond Future	Buy	259	0.00
R186 On 02/11/2023	Bond Future	Sell	268	0.00
R186 On 02/11/2023	Bond Future	Buy	268	0.00
R186 On 02/11/2023	Bond Future	Buy	430	0.00
R186 On 02/11/2023	Bond Future	Sell	430	0.00
R186 On 02/11/2023	Bond Future	Sell	430	0.00
R186 On 02/11/2023	Bond Future	Buy	430	0.00
R186 On 02/11/2023	Bond Future	Buy	584	0.00
R186 On 02/11/2023	Bond Future	Sell	584	0.00
R186 On 02/11/2023	Bond Future	Sell	584	0.00
R186 On 02/11/2023	Bond Future	Buy	584	0.00
R186 On 02/11/2023	Bond Future	Sell	620	0.00
R186 On 02/11/2023	Bond Future	Buy	620	0.00
R186 On 02/11/2023	Bond Future	Sell	768	0.00
R186 On 02/11/2023	Bond Future	Buy	768	0.00
R186 On 02/11/2023	Bond Future	Sell	3,070	0.00
R186 On 02/11/2023	Bond Future	Buy	3,070	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/11/2023	Bond Future		Buy	6,153	0.00
R186 On 02/11/2023	Bond Future		Sell	6,153	0.00
<b>R2030 Bond Future</b>					
2030 On 03/08/2023	Bond Future		Sell	10	0.00
2030 On 03/08/2023	Bond Future		Buy	10	0.00
2030 On 02/11/2023	Bond Future		Buy	20	0.00
2030 On 02/11/2023	Bond Future		Sell	20	0.00
2030 On 02/11/2023	Bond Future		Sell	31	0.00
2030 On 02/11/2023	Bond Future		Buy	31	0.00
2030 On 02/11/2023	Bond Future		Sell	31	0.00
2030 On 02/11/2023	Bond Future		Buy	31	0.00
2030 On 02/11/2023	Bond Future		Buy	694	0.00
2030 On 02/11/2023	Bond Future		Sell	694	0.00
2030 On 02/11/2023	Bond Future		Buy	694	0.00
2030 On 02/11/2023	Bond Future		Sell	694	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2023	Bond Future		Sell	31	0.00
2032 On 02/11/2023	Bond Future		Buy	31	0.00
2032 On 02/11/2023	Bond Future		Sell	31	0.00
2032 On 02/11/2023	Bond Future		Buy	31	0.00
2032 On 02/11/2023	Bond Future		Buy	45	0.00
2032 On 02/11/2023	Bond Future		Sell	45	0.00
2032 On 02/11/2023	Bond Future		Buy	299	0.00
2032 On 02/11/2023	Bond Future		Sell	299	0.00
2032 On 02/11/2023	Bond Future		Buy	616	0.00
2032 On 02/11/2023	Bond Future		Sell	616	0.00
2032 On 02/11/2023	Bond Future		Buy	1,740	0.00
2032 On 02/11/2023	Bond Future		Sell	1,740	0.00
2032 On 02/11/2023	Bond Future		Buy	2,700	0.00
2032 On 02/11/2023	Bond Future		Sell	2,700	0.00
2032 On 02/11/2023	Bond Future		Buy	2,700	0.00
2032 On 02/11/2023	Bond Future		Sell	2,700	0.00
2032 On 03/08/2023	Bond Future		Sell	11,397	0.00
2032 On 03/08/2023	Bond Future		Buy	11,397	0.00
2032 On 03/08/2023	Bond Future		Buy	11,397	0.00
2032 On 03/08/2023	Bond Future		Sell	11,397	0.00
2032 On 02/11/2023	Bond Future		Sell	11,397	0.00

2032 On 02/11/2023	Bond Future	Buy	11,397	0.00
2032 On 02/11/2023	Bond Future	Sell	11,397	0.00
2032 On 02/11/2023	Bond Future	Buy	11,397	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future	Sell	32	0.00
R035 On 02/11/2023	Bond Future	Buy	32	0.00
R035 On 02/11/2023	Bond Future	Sell	32	0.00
R035 On 02/11/2023	Bond Future	Buy	32	0.00
R035 On 03/08/2023	Bond Future	Buy	124	0.00
R035 On 03/08/2023	Bond Future	Sell	124	0.00

**R2040 Bond Future**

2040 On 02/11/2023	Bond Future	Sell	15	0.00
2040 On 02/11/2023	Bond Future	Buy	15	0.00
2040 On 03/08/2023	Bond Future	Sell	16	0.00
2040 On 03/08/2023	Bond Future	Buy	16	0.00
2040 On 02/11/2023	Bond Future	Buy	61	0.00
2040 On 02/11/2023	Bond Future	Sell	61	0.00
2040 On 02/11/2023	Bond Future	Sell	61	0.00
2040 On 02/11/2023	Bond Future	Buy	61	0.00

**R2044 Bond Future**

2044 On 03/08/2023	Bond Future	Sell	11	0.00
2044 On 03/08/2023	Bond Future	Buy	11	0.00
2044 On 02/11/2023	Bond Future	Buy	15	0.00
2044 On 02/11/2023	Bond Future	Sell	15	0.00

**R213 Bond Future**

R213 On 02/11/2023	Bond Future	Sell	13	0.00
R213 On 02/11/2023	Bond Future	Buy	13	0.00
R213 On 02/11/2023	Bond Future	Sell	20	0.00
R213 On 02/11/2023	Bond Future	Buy	20	0.00
R213 On 02/11/2023	Bond Future	Sell	30	0.00
R213 On 02/11/2023	Bond Future	Buy	30	0.00
R213 On 02/11/2023	Bond Future	Sell	49	0.00
R213 On 02/11/2023	Bond Future	Buy	49	0.00
R213 On 02/11/2023	Bond Future	Sell	70	0.00
R213 On 02/11/2023	Bond Future	Buy	70	0.00
R213 On 02/11/2023	Bond Future	Sell	70	0.00
R213 On 02/11/2023	Bond Future	Buy	70	0.00
R213 On 02/11/2023	Bond Future	Sell	116	0.00
R213 On 02/11/2023	Bond Future	Buy	116	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 02/11/2023	Bond Future		Sell	154	0.00
R213 On 02/11/2023	Bond Future		Buy	154	0.00
R213 On 02/11/2023	Bond Future		Sell	370	0.00
R213 On 02/11/2023	Bond Future		Buy	370	0.00
R213 On 02/11/2023	Bond Future		Sell	488	0.00
R213 On 02/11/2023	Bond Future		Buy	488	0.00
R213 On 02/11/2023	Bond Future		Sell	600	0.00
R213 On 02/11/2023	Bond Future		Buy	600	0.00
R213 On 02/11/2023	Bond Future		Buy	1,980	0.00
R213 On 02/11/2023	Bond Future		Sell	1,980	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>74,024</b>	<b>0.00</b>