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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 08/11/2022

TO DATE : 08/11/2022

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

GOVI On 02/02/2023	GOVI		Buy	2	0.00
GOVI On 02/02/2023	GOVI		Sell	2	0.00
GOVI On 02/02/2023	GOVI		Buy	6	0.00
GOVI On 02/02/2023	GOVI		Sell	6	0.00
GOVI On 02/02/2023	GOVI		Buy	8	0.00
GOVI On 02/02/2023	GOVI		Sell	8	0.00
GOVI On 02/02/2023	GOVI		Sell	16	0.00
GOVI On 02/02/2023	GOVI		Buy	16	0.00

**I2038 Bond Future**

2038 On 04/05/2023	Bond Future		Buy	120	0.00
2038 On 04/05/2023	Bond Future		Sell	120	0.00
2038 On 04/05/2023	Bond Future		Buy	120	0.00

2038 On 04/05/2023	Bond Future	Sell	120	0.00
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**I2046 Bond Future**

2046 On 04/05/2023	Bond Future	Buy	2	0.00
2046 On 04/05/2023	Bond Future	Sell	2	0.00
2046 On 04/05/2023	Bond Future	Buy	2	0.00
2046 On 04/05/2023	Bond Future	Sell	2	0.00
2046 On 04/05/2023	Bond Future	Buy	3	0.00
2046 On 04/05/2023	Bond Future	Sell	3	0.00
2046 On 04/05/2023	Bond Future	Buy	9	0.00
2046 On 04/05/2023	Bond Future	Sell	9	0.00
2046 On 04/05/2023	Bond Future	Buy	13	0.00
2046 On 04/05/2023	Bond Future	Sell	13	0.00
2046 On 04/05/2023	Bond Future	Buy	29	0.00
2046 On 04/05/2023	Bond Future	Sell	29	0.00
2046 On 02/02/2023	Bond Future	Sell	40	0.00
2046 On 02/02/2023	Bond Future	Buy	40	0.00
2046 On 02/02/2023	Bond Future	Buy	40	0.00
2046 On 02/02/2023	Bond Future	Sell	40	0.00
2046 On 04/05/2023	Bond Future	Sell	98	0.00
2046 On 04/05/2023	Bond Future	Buy	98	0.00
2046 On 04/05/2023	Bond Future	Buy	100	0.00
2046 On 04/05/2023	Bond Future	Sell	100	0.00
2046 On 04/05/2023	Bond Future	Buy	140	0.00
2046 On 04/05/2023	Bond Future	Sell	140	0.00
2046 On 04/05/2023	Bond Future	Buy	169	0.00
2046 On 04/05/2023	Bond Future	Sell	169	0.00
2046 On 04/05/2023	Bond Future	Buy	177	0.00
2046 On 04/05/2023	Bond Future	Sell	177	0.00
2046 On 04/05/2023	Bond Future	Sell	742	0.00
2046 On 04/05/2023	Bond Future	Buy	742	0.00

**I2050 Bond Future**

2050 On 04/05/2023	Bond Future	Buy	34	0.00
2050 On 04/05/2023	Bond Future	Sell	34	0.00
2050 On 04/05/2023	Bond Future	Buy	49	0.00
2050 On 04/05/2023	Bond Future	Sell	49	0.00
2050 On 04/05/2023	Bond Future	Buy	140	0.00
2050 On 04/05/2023	Bond Future	Sell	140	0.00
2050 On 04/05/2023	Bond Future	Buy	223	0.00
2050 On 04/05/2023	Bond Future	Sell	223	0.00

**R186 Bond Future**

R186 On 02/02/2023	Bond Future	Buy	8	0.00
R186 On 02/02/2023	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 02/02/2023			Buy	11	0.00
R186 On 02/02/2023			Sell	11	0.00
R186 On 02/02/2023			Buy	38	0.00
R186 On 02/02/2023			Sell	38	0.00
R186 On 02/02/2023			Buy	93	0.00
R186 On 02/02/2023			Sell	93	0.00
R186 On 02/02/2023			Buy	973	0.00
R186 On 02/02/2023			Sell	973	0.00
R186 On 02/02/2023			Sell	1,123	0.00
R186 On 02/02/2023			Buy	1,123	0.00
<b>R2035 Bond Future</b>					
R035 On 02/02/2023			Sell	19	0.00
R035 On 02/02/2023			Buy	19	0.00
R035 On 02/02/2023			Sell	35	0.00
R035 On 02/02/2023			Buy	35	0.00
R035 On 02/02/2023			Sell	38	0.00
R035 On 02/02/2023			Buy	38	0.00
R035 On 02/02/2023			Sell	53	0.00
R035 On 02/02/2023			Buy	53	0.00
R035 On 02/02/2023			Sell	57	0.00
R035 On 02/02/2023			Buy	57	0.00
R035 On 02/02/2023			Sell	96	0.00
R035 On 02/02/2023			Buy	96	0.00
R035 On 02/02/2023			Sell	104	0.00
R035 On 02/02/2023			Buy	104	0.00
R035 On 02/02/2023			Buy	176	0.00
R035 On 02/02/2023			Sell	176	0.00
R035 On 02/02/2023			Sell	596	0.00
R035 On 02/02/2023			Buy	596	0.00
R035 On 02/02/2023			Sell	644	0.00
R035 On 02/02/2023			Buy	644	0.00
R035 On 02/02/2023			Sell	720	0.00
R035 On 02/02/2023			Buy	720	0.00
R035 On 02/02/2023			Sell	780	0.00
R035 On 02/02/2023			Buy	780	0.00
R035 On 02/02/2023			Sell	1,500	0.00
R035 On 02/02/2023			Buy	1,500	0.00
R035 On 02/02/2023			Sell	1,623	0.00
R035 On 02/02/2023			Buy	1,623	0.00

**R2037 Bond Future**

2037 On 02/02/2023	Bond Future	Sell	10	0.00
2037 On 02/02/2023	Bond Future	Buy	10	0.00
2037 On 02/02/2023	Bond Future	Sell	20	0.00
2037 On 02/02/2023	Bond Future	Buy	20	0.00
2037 On 02/02/2023	Bond Future	Sell	25	0.00
2037 On 02/02/2023	Bond Future	Buy	25	0.00
2037 On 02/02/2023	Bond Future	Buy	30	0.00
2037 On 02/02/2023	Bond Future	Sell	30	0.00
2037 On 02/02/2023	Bond Future	Sell	39	0.00
2037 On 02/02/2023	Bond Future	Buy	39	0.00
2037 On 02/02/2023	Bond Future	Sell	43	0.00
2037 On 02/02/2023	Bond Future	Buy	43	0.00
2037 On 02/02/2023	Bond Future	Sell	60	0.00
2037 On 02/02/2023	Bond Future	Buy	60	0.00
2037 On 02/02/2023	Bond Future	Sell	68	0.00
2037 On 02/02/2023	Bond Future	Buy	68	0.00
2037 On 02/02/2023	Bond Future	Sell	70	0.00
2037 On 02/02/2023	Bond Future	Buy	70	0.00
2037 On 02/02/2023	Bond Future	Sell	186	0.00
2037 On 02/02/2023	Bond Future	Buy	186	0.00
2037 On 02/02/2023	Bond Future	Sell	220	0.00
2037 On 02/02/2023	Bond Future	Buy	220	0.00
2037 On 02/02/2023	Bond Future	Sell	325	0.00
2037 On 02/02/2023	Bond Future	Buy	325	0.00
2037 On 02/02/2023	Bond Future	Sell	1,066	0.00
2037 On 02/02/2023	Bond Future	Buy	1,066	0.00

**R2048 Bond Future**

R248 On 02/02/2023	Bond Future	Sell	4	0.00
R248 On 02/02/2023	Bond Future	Buy	4	0.00
R248 On 02/02/2023	Bond Future	Buy	4	0.00
R248 On 02/02/2023	Bond Future	Sell	4	0.00

**R210 Bond Future**

R210 On 02/02/2023	Bond Future	Buy	16	0.00
R210 On 02/02/2023	Bond Future	Sell	16	0.00
R210 On 02/02/2023	Bond Future	Buy	56	0.00
R210 On 02/02/2023	Bond Future	Sell	56	0.00
R210 On 02/02/2023	Bond Future	Buy	128	0.00
R210 On 02/02/2023	Bond Future	Sell	128	0.00
R210 On 02/02/2023	Bond Future	Sell	200	0.00
R210 On 02/02/2023	Bond Future	Buy	200	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>
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<b>Grand Total for Daily Detailed Turnover:</b>				<b>13,539</b>	<b>0.00</b>
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