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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 14/06/2023

TO DATE : 14/06/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 03/08/2023	GOVI		Sell	1	0.00
GOVI On 03/08/2023	GOVI		Buy	1	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2023	Bond Future		Sell	146	0.00
R186 On 02/11/2023	Bond Future		Buy	146	0.00
R186 On 03/08/2023	Bond Future		Buy	216	0.00
R186 On 03/08/2023	Bond Future		Sell	216	0.00
R186 On 03/08/2023	Bond Future		Buy	412	0.00
R186 On 03/08/2023	Bond Future		Sell	412	0.00
R186 On 03/08/2023	Bond Future		Buy	412	0.00
R186 On 03/08/2023	Bond Future		Sell	412	0.00
R186 On 03/08/2023	Bond Future		Buy	486	0.00

R186 On 03/08/2023	Bond Future		Sell	486	0.00
R186 On 03/08/2023	Bond Future		Buy	661	0.00
R186 On 03/08/2023	Bond Future		Sell	661	0.00
R186 On 03/08/2023	Bond Future		Buy	1,363	0.00
R186 On 03/08/2023	Bond Future		Sell	1,363	0.00
R186 On 02/11/2023	Bond Future		Sell	2,138	0.00
R186 On 02/11/2023	Bond Future		Buy	2,138	0.00
R186 On 02/11/2023	Bond Future		Sell	2,384	0.00
R186 On 02/11/2023	Bond Future		Buy	2,384	0.00

**R2030 Bond Future**

2030 On 03/08/2023	Bond Future		Buy	29	0.00
2030 On 03/08/2023	Bond Future		Sell	29	0.00
2030 On 03/08/2023	Bond Future		Buy	29	0.00
2030 On 03/08/2023	Bond Future		Sell	29	0.00
2030 On 03/08/2023	Bond Future		Buy	302	0.00
2030 On 03/08/2023	Bond Future		Sell	302	0.00
2030 On 03/08/2023	Bond Future		Buy	302	0.00
2030 On 03/08/2023	Bond Future		Sell	302	0.00
2030 On 03/08/2023	Bond Future		Buy	1,070	0.00
2030 On 03/08/2023	Bond Future		Sell	1,070	0.00
2030 On 03/08/2023	Bond Future		Buy	1,435	0.00
2030 On 03/08/2023	Bond Future		Sell	1,435	0.00
2030 On 03/08/2023	Bond Future		Buy	3,431	0.00
2030 On 03/08/2023	Bond Future		Sell	3,431	0.00
2030 On 03/08/2023	Bond Future		Buy	5,936	0.00
2030 On 03/08/2023	Bond Future		Sell	5,936	0.00

**R2032 Bond Future**

2032 On 03/08/2023	Bond Future		Sell	26	0.00	
2032 On 03/08/2023	Bond Future		Buy	26	0.00	
2032 On 02/11/2023	Bond Future	10.71	Call	Buy	40	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Buy	40	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Sell	40	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Buy	40	0.00
2032 On 03/08/2023	Bond Future		Sell	72	0.00	
2032 On 03/08/2023	Bond Future		Buy	72	0.00	
2032 On 03/08/2023	Bond Future		Sell	100	0.00	
2032 On 03/08/2023	Bond Future		Buy	100	0.00	
2032 On 03/08/2023	Bond Future		Sell	118	0.00	
2032 On 03/08/2023	Bond Future		Buy	118	0.00	
2032 On 03/08/2023	Bond Future		Buy	158	0.00	
2032 On 03/08/2023	Bond Future		Sell	158	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 02/11/2023	Bond Future	10.71	Call	Buy	230	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Sell	230	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Buy	230	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Sell	230	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Buy	230	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Sell	230	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Buy	230	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Sell	230	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Sell	230	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Buy	230	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Sell	230	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Buy	230	0.00
2032 On 03/08/2023	Bond Future			Sell	316	0.00
2032 On 03/08/2023	Bond Future			Buy	316	0.00
2032 On 02/11/2023	Bond Future			Buy	500	0.00
2032 On 02/11/2023	Bond Future			Sell	500	0.00
2032 On 02/11/2023	Bond Future			Sell	500	0.00
2032 On 02/11/2023	Bond Future			Buy	500	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Sell	500	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Buy	500	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Buy	500	0.00
2032 On 02/11/2023	Bond Future	10.71	Call	Sell	500	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Sell	500	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Buy	500	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Buy	500	0.00
2032 On 02/11/2023	Bond Future	11.78	Put	Sell	500	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Buy	500	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Sell	500	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Buy	500	0.00
2032 On 02/11/2023	Bond Future	11.28	Put	Sell	500	0.00
2032 On 03/08/2023	Bond Future			Buy	2,145	0.00
2032 On 03/08/2023	Bond Future			Sell	2,145	0.00
2032 On 03/08/2023	Bond Future			Buy	2,303	0.00
2032 On 03/08/2023	Bond Future			Sell	2,303	0.00
<b>R2035 Bond Future</b>						
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00

R035 On 03/08/2023	Bond Future	Sell	30	0.00
R035 On 03/08/2023	Bond Future	Buy	30	0.00
R035 On 03/08/2023	Bond Future	Sell	35	0.00
R035 On 03/08/2023	Bond Future	Buy	35	0.00
R035 On 03/08/2023	Bond Future	Sell	65	0.00
R035 On 03/08/2023	Bond Future	Buy	65	0.00
R035 On 03/08/2023	Bond Future	Sell	200	0.00
R035 On 03/08/2023	Bond Future	Buy	200	0.00

**R2037 Bond Future**

2037 On 03/08/2023	Bond Future	Buy	1	0.00
2037 On 03/08/2023	Bond Future	Sell	1	0.00
2037 On 03/08/2023	Bond Future	Buy	1	0.00
2037 On 03/08/2023	Bond Future	Sell	1	0.00
2037 On 03/08/2023	Bond Future	Buy	400	0.00
2037 On 03/08/2023	Bond Future	Sell	400	0.00

**R2040 Bond Future**

2040 On 03/08/2023	Bond Future	Sell	70	0.00
2040 On 03/08/2023	Bond Future	Buy	70	0.00
2040 On 03/08/2023	Bond Future	Sell	70	0.00
2040 On 03/08/2023	Bond Future	Buy	70	0.00
2040 On 03/08/2023	Bond Future	Sell	190	0.00
2040 On 03/08/2023	Bond Future	Buy	190	0.00
2040 On 03/08/2023	Bond Future	Sell	190	0.00
2040 On 03/08/2023	Bond Future	Buy	190	0.00

**R209 Bond Future**

R209 On 02/11/2023	Bond Future	Buy	2	0.00
R209 On 02/11/2023	Bond Future	Sell	2	0.00
R209 On 02/11/2023	Bond Future	Buy	495	0.00
R209 On 02/11/2023	Bond Future	Sell	495	0.00
R209 On 02/11/2023	Bond Future	Buy	497	0.00
R209 On 02/11/2023	Bond Future	Sell	497	0.00
R209 On 03/08/2023	Bond Future	Buy	2,300	0.00
R209 On 03/08/2023	Bond Future	Sell	2,300	0.00
R209 On 03/08/2023	Bond Future	Sell	2,300	0.00
R209 On 03/08/2023	Bond Future	Buy	2,300	0.00

**R213 Bond Future**

R213 On 03/08/2023	Bond Future	Sell	30	0.00
R213 On 03/08/2023	Bond Future	Buy	30	0.00
R213 On 03/08/2023	Bond Future	Sell	40	0.00
R213 On 03/08/2023	Bond Future	Buy	40	0.00
R213 On 02/11/2023	Bond Future	Buy	1,000	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	1,000	0.00
R213 On 02/11/2023	Bond Future		Buy	1,000	0.00
R213 On 02/11/2023	Bond Future		Sell	1,000	0.00
R213 On 02/11/2023	Bond Future		Buy	1,000	0.00
R213 On 02/11/2023	Bond Future		Sell	1,000	0.00
R213 On 02/11/2023	Bond Future		Buy	1,000	0.00
R213 On 02/11/2023	Bond Future		Sell	1,000	0.00
R213 On 02/11/2023	Bond Future		Buy	1,000	0.00
R213 On 02/11/2023	Bond Future		Sell	1,000	0.00
R213 On 02/11/2023	Bond Future		Buy	1,000	0.00
R213 On 02/11/2023	Bond Future		Sell	1,000	0.00
R213 On 03/08/2023	Bond Future		Sell	1,350	0.00
R213 On 03/08/2023	Bond Future		Buy	1,350	0.00
R213 On 03/08/2023	Bond Future		Sell	1,420	0.00
R213 On 03/08/2023	Bond Future		Buy	1,420	0.00
R213 On 02/11/2023	Bond Future		Buy	2,499	0.00
R213 On 02/11/2023	Bond Future		Sell	2,499	0.00
R213 On 02/11/2023	Bond Future		Buy	2,499	0.00
R213 On 02/11/2023	Bond Future		Sell	2,499	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>52,209</b>	<b>0.00</b>