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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 07/03/2023

TO DATE : 07/03/2023

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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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**R186 Bond Future**

R186 On 04/05/2023	Bond Future		Buy	15	0.00
R186 On 04/05/2023	Bond Future		Sell	15	0.00
R186 On 04/05/2023	Bond Future		Buy	21	0.00
R186 On 04/05/2023	Bond Future		Sell	21	0.00
R186 On 04/05/2023	Bond Future		Sell	23	0.00
R186 On 04/05/2023	Bond Future		Buy	23	0.00
R186 On 04/05/2023	Bond Future		Buy	321	0.00
R186 On 04/05/2023	Bond Future		Sell	321	0.00
R186 On 04/05/2023	Bond Future		Sell	334	0.00
R186 On 04/05/2023	Bond Future		Buy	334	0.00
R186 On 04/05/2023	Bond Future		Sell	357	0.00
R186 On 04/05/2023	Bond Future		Buy	357	0.00
R186 On 04/05/2023	Bond Future		Sell	357	0.00

R186 On 04/05/2023	Bond Future	Buy	357	0.00
R186 On 02/11/2023	Bond Future	Sell	360	0.00
R186 On 02/11/2023	Bond Future	Buy	360	0.00
R186 On 02/11/2023	Bond Future	Sell	360	0.00
R186 On 02/11/2023	Bond Future	Buy	360	0.00

**R2030 Bond Future**

2030 On 02/11/2023	Bond Future	Buy	15	0.00
2030 On 02/11/2023	Bond Future	Sell	15	0.00
2030 On 02/11/2023	Bond Future	Buy	15	0.00
2030 On 02/11/2023	Bond Future	Sell	15	0.00
2030 On 04/05/2023	Bond Future	Buy	64	0.00
2030 On 04/05/2023	Bond Future	Sell	64	0.00
2030 On 03/08/2023	Bond Future	Buy	500	0.00
2030 On 03/08/2023	Bond Future	Sell	500	0.00
2030 On 03/08/2023	Bond Future	Sell	500	0.00
2030 On 03/08/2023	Bond Future	Buy	500	0.00

**R2032 Bond Future**

2032 On 04/05/2023	Bond Future	Buy	15	0.00
2032 On 04/05/2023	Bond Future	Sell	15	0.00
2032 On 04/05/2023	Bond Future	Buy	16	0.00
2032 On 04/05/2023	Bond Future	Sell	16	0.00
2032 On 02/11/2023	Bond Future	Sell	28	0.00
2032 On 02/11/2023	Bond Future	Buy	28	0.00
2032 On 02/11/2023	Bond Future	Sell	28	0.00
2032 On 02/11/2023	Bond Future	Buy	28	0.00
2032 On 04/05/2023	Bond Future	Buy	39	0.00
2032 On 04/05/2023	Bond Future	Sell	39	0.00
2032 On 04/05/2023	Bond Future	Buy	92	0.00
2032 On 04/05/2023	Bond Future	Sell	92	0.00
2032 On 04/05/2023	Bond Future	Buy	101	0.00
2032 On 04/05/2023	Bond Future	Sell	101	0.00
2032 On 04/05/2023	Bond Future	Buy	1,276	0.00
2032 On 04/05/2023	Bond Future	Sell	1,276	0.00
2032 On 04/05/2023	Bond Future	Sell	1,539	0.00
2032 On 04/05/2023	Bond Future	Buy	1,539	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future	Sell	30	0.00
R035 On 02/11/2023	Bond Future	Buy	30	0.00
R035 On 02/11/2023	Bond Future	Sell	30	0.00
R035 On 02/11/2023	Bond Future	Buy	30	0.00

**R2037 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/05/2023	Bond Future		Sell	17	0.00
2037 On 04/05/2023	Bond Future		Buy	17	0.00
2037 On 04/05/2023	Bond Future		Buy	253	0.00
2037 On 04/05/2023	Bond Future		Sell	253	0.00
2037 On 04/05/2023	Bond Future		Buy	270	0.00
2037 On 04/05/2023	Bond Future		Sell	270	0.00
<b>R2040 Bond Future</b>					
2040 On 03/08/2023	Bond Future		Sell	5	0.00
2040 On 03/08/2023	Bond Future		Buy	5	0.00
2040 On 03/08/2023	Bond Future		Sell	5	0.00
2040 On 03/08/2023	Bond Future		Buy	5	0.00
2040 On 03/08/2023	Bond Future		Sell	6	0.00
2040 On 03/08/2023	Bond Future		Buy	6	0.00
2040 On 03/08/2023	Bond Future		Sell	7	0.00
2040 On 03/08/2023	Bond Future		Buy	7	0.00
2040 On 03/08/2023	Bond Future		Sell	15	0.00
2040 On 03/08/2023	Bond Future		Buy	15	0.00
2040 On 03/08/2023	Bond Future		Buy	23	0.00
2040 On 03/08/2023	Bond Future		Sell	23	0.00
2040 On 04/05/2023	Bond Future		Buy	31	0.00
2040 On 04/05/2023	Bond Future		Sell	31	0.00
2040 On 03/08/2023	Bond Future		Sell	84	0.00
2040 On 03/08/2023	Bond Future		Buy	84	0.00
2040 On 03/08/2023	Bond Future		Sell	145	0.00
2040 On 03/08/2023	Bond Future		Buy	145	0.00
2040 On 03/08/2023	Bond Future		Buy	145	0.00
2040 On 03/08/2023	Bond Future		Sell	145	0.00
2040 On 04/05/2023	Bond Future		Sell	156	0.00
2040 On 04/05/2023	Bond Future		Buy	156	0.00
2040 On 04/05/2023	Bond Future		Sell	156	0.00
2040 On 04/05/2023	Bond Future		Buy	156	0.00
2040 On 04/05/2023	Bond Future		Buy	469	0.00
2040 On 04/05/2023	Bond Future		Sell	469	0.00
2040 On 04/05/2023	Bond Future		Buy	500	0.00
2040 On 04/05/2023	Bond Future		Sell	500	0.00
<b>R2044 Bond Future</b>					
2044 On 04/05/2023	Bond Future		Sell	15	0.00
2044 On 04/05/2023	Bond Future		Buy	15	0.00

2044 On 04/05/2023	Bond Future	Sell	235	0.00
2044 On 04/05/2023	Bond Future	Buy	235	0.00
2044 On 04/05/2023	Bond Future	Buy	250	0.00
2044 On 04/05/2023	Bond Future	Sell	250	0.00

**R2048 Bond Future**

R248 On 04/05/2023	Bond Future	Sell	288	0.00
R248 On 04/05/2023	Bond Future	Buy	288	0.00
R248 On 04/05/2023	Bond Future	Sell	288	0.00
R248 On 04/05/2023	Bond Future	Buy	288	0.00
R248 On 04/05/2023	Bond Future	Sell	1,263	0.00
R248 On 04/05/2023	Bond Future	Buy	1,263	0.00
R248 On 04/05/2023	Bond Future	Buy	1,263	0.00
R248 On 04/05/2023	Bond Future	Sell	1,263	0.00

**Grand Total for Daily Detailed Turnover: 12,325 0.00**