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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/04/2023

TO DATE : 05/04/2023

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### Govi Total Return Index

GOVI On 04/05/2023	GOVI		Buy	430	0.00
GOVI On 04/05/2023	GOVI		Sell	430	0.00
GOVI On 03/08/2023	GOVI		Buy	430	0.00
GOVI On 03/08/2023	GOVI		Sell	430	0.00

#### I2025 Bond Future

2025 On 04/05/2023	Bond Future		Buy	5	0.00
2025 On 04/05/2023	Bond Future		Sell	5	0.00
2025 On 03/08/2023	Bond Future		Sell	5	0.00
2025 On 03/08/2023	Bond Future		Buy	5	0.00
2025 On 04/05/2023	Bond Future		Buy	13	0.00
2025 On 04/05/2023	Bond Future		Sell	13	0.00
2025 On 03/08/2023	Bond Future		Sell	13	0.00

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2025 On 03/08/2023	Bond Future	Buy	13	0.00
2025 On 04/05/2023	Bond Future	Buy	21	0.00
2025 On 04/05/2023	Bond Future	Sell	21	0.00
2025 On 03/08/2023	Bond Future	Sell	21	0.00
2025 On 03/08/2023	Bond Future	Buy	21	0.00
2025 On 04/05/2023	Bond Future	Buy	23	0.00
2025 On 04/05/2023	Bond Future	Sell	23	0.00
2025 On 03/08/2023	Bond Future	Sell	23	0.00
2025 On 03/08/2023	Bond Future	Buy	23	0.00
2025 On 04/05/2023	Bond Future	Buy	34	0.00
2025 On 04/05/2023	Bond Future	Sell	34	0.00
2025 On 04/05/2023	Bond Future	Buy	34	0.00
2025 On 04/05/2023	Bond Future	Sell	34	0.00
2025 On 03/08/2023	Bond Future	Sell	34	0.00
2025 On 03/08/2023	Bond Future	Buy	34	0.00
2025 On 03/08/2023	Bond Future	Sell	34	0.00
2025 On 03/08/2023	Bond Future	Buy	34	0.00
2025 On 03/08/2023	Bond Future	Sell	134	0.00
2025 On 03/08/2023	Bond Future	Buy	134	0.00
2025 On 04/05/2023	Bond Future	Buy	135	0.00
2025 On 04/05/2023	Bond Future	Sell	135	0.00
2025 On 03/08/2023	Bond Future	Sell	505	0.00
2025 On 03/08/2023	Bond Future	Buy	505	0.00
2025 On 04/05/2023	Bond Future	Buy	510	0.00
2025 On 04/05/2023	Bond Future	Sell	510	0.00
2025 On 03/08/2023	Bond Future	Sell	4,125	0.00
2025 On 03/08/2023	Bond Future	Buy	4,125	0.00
2025 On 04/05/2023	Bond Future	Buy	4,168	0.00
2025 On 04/05/2023	Bond Future	Sell	4,168	0.00
2025 On 03/08/2023	Bond Future	Buy	4,894	0.00
2025 On 03/08/2023	Bond Future	Sell	4,894	0.00
2025 On 04/05/2023	Bond Future	Sell	4,943	0.00
2025 On 04/05/2023	Bond Future	Buy	4,943	0.00

**I2029 Bond Future**

2029 On 03/08/2023	Bond Future	Sell	178	0.00
2029 On 03/08/2023	Bond Future	Buy	178	0.00
2029 On 04/05/2023	Bond Future	Buy	182	0.00
2029 On 04/05/2023	Bond Future	Sell	182	0.00
2029 On 03/08/2023	Bond Future	Sell	980	0.00
2029 On 03/08/2023	Bond Future	Buy	980	0.00
2029 On 04/05/2023	Bond Future	Buy	1,000	0.00
2029 On 04/05/2023	Bond Future	Sell	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 03/08/2023			Buy	1,158	0.00
2029 On 03/08/2023			Sell	1,158	0.00
2029 On 04/05/2023			Sell	1,182	0.00
2029 On 04/05/2023			Buy	1,182	0.00
<b>I2033 Bond Future</b>					
2033 On 03/08/2023			Sell	293	0.00
2033 On 03/08/2023			Buy	293	0.00
2033 On 04/05/2023			Sell	299	0.00
2033 On 04/05/2023			Buy	299	0.00
<b>I2038 Bond Future</b>					
2038 On 04/05/2023			Buy	10	0.00
2038 On 04/05/2023			Sell	10	0.00
2038 On 03/08/2023			Sell	10	0.00
2038 On 03/08/2023			Buy	10	0.00
2038 On 03/08/2023			Sell	380	0.00
2038 On 03/08/2023			Buy	380	0.00
2038 On 04/05/2023			Buy	382	0.00
2038 On 04/05/2023			Sell	382	0.00
2038 On 03/08/2023			Sell	883	0.00
2038 On 03/08/2023			Buy	883	0.00
2038 On 04/05/2023			Buy	888	0.00
2038 On 04/05/2023			Sell	888	0.00
2038 On 03/08/2023			Buy	1,273	0.00
2038 On 03/08/2023			Sell	1,273	0.00
2038 On 04/05/2023			Sell	1,280	0.00
2038 On 04/05/2023			Buy	1,280	0.00
<b>I2046 Bond Future</b>					
2046 On 03/08/2023			Buy	391	0.00
2046 On 03/08/2023			Sell	391	0.00
2046 On 04/05/2023			Sell	399	0.00
2046 On 04/05/2023			Buy	399	0.00
<b>I2050 Bond Future</b>					
2050 On 04/05/2023			Buy	31	0.00
2050 On 04/05/2023			Sell	31	0.00

2050 On 03/08/2023	Bond Future	Sell	31	0.00
2050 On 03/08/2023	Bond Future	Buy	31	0.00
2050 On 04/05/2023	Bond Future	Buy	38	0.00
2050 On 04/05/2023	Bond Future	Sell	38	0.00
2050 On 03/08/2023	Bond Future	Sell	38	0.00
2050 On 03/08/2023	Bond Future	Buy	38	0.00
2050 On 03/08/2023	Bond Future	Sell	527	0.00
2050 On 03/08/2023	Bond Future	Buy	527	0.00
2050 On 04/05/2023	Bond Future	Buy	528	0.00
2050 On 04/05/2023	Bond Future	Sell	528	0.00
2050 On 03/08/2023	Bond Future	Sell	552	0.00
2050 On 03/08/2023	Bond Future	Buy	552	0.00
2050 On 04/05/2023	Bond Future	Buy	553	0.00
2050 On 04/05/2023	Bond Future	Sell	553	0.00
2050 On 03/08/2023	Bond Future	Buy	1,148	0.00
2050 On 03/08/2023	Bond Future	Sell	1,148	0.00
2050 On 04/05/2023	Bond Future	Sell	1,150	0.00
2050 On 04/05/2023	Bond Future	Buy	1,150	0.00

**R197 Bond Future**

R197 On 04/05/2023	Bond Future	Sell	15	0.00
R197 On 04/05/2023	Bond Future	Buy	15	0.00
R197 On 04/05/2023	Bond Future	Sell	15	0.00
R197 On 04/05/2023	Bond Future	Buy	15	0.00

**R2030 Bond Future**

2030 On 03/08/2023	Bond Future	Buy	2	0.00
2030 On 03/08/2023	Bond Future	Sell	2	0.00
2030 On 03/08/2023	Bond Future	Buy	2	0.00
2030 On 03/08/2023	Bond Future	Sell	2	0.00
2030 On 03/08/2023	Bond Future	Buy	2	0.00
2030 On 03/08/2023	Bond Future	Sell	2	0.00
2030 On 03/08/2023	Bond Future	Buy	3	0.00
2030 On 03/08/2023	Bond Future	Sell	3	0.00
2030 On 03/08/2023	Bond Future	Buy	5	0.00
2030 On 03/08/2023	Bond Future	Sell	5	0.00
2030 On 03/08/2023	Bond Future	Buy	6	0.00
2030 On 03/08/2023	Bond Future	Sell	6	0.00
2030 On 02/11/2023	Bond Future	Sell	9	0.00
2030 On 02/11/2023	Bond Future	Buy	9	0.00
2030 On 03/08/2023	Bond Future	Buy	11	0.00
2030 On 03/08/2023	Bond Future	Sell	11	0.00
2030 On 02/11/2023	Bond Future	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 02/11/2023			Buy	14	0.00
2030 On 03/08/2023			Buy	16	0.00
2030 On 03/08/2023			Sell	16	0.00
2030 On 02/11/2023			Sell	23	0.00
2030 On 02/11/2023			Buy	23	0.00
2030 On 03/08/2023			Buy	36	0.00
2030 On 03/08/2023			Sell	36	0.00
2030 On 04/05/2023			Buy	40	0.00
2030 On 04/05/2023			Sell	40	0.00
2030 On 03/08/2023			Buy	50	0.00
2030 On 03/08/2023			Sell	50	0.00
2030 On 03/08/2023			Sell	50	0.00
2030 On 03/08/2023			Buy	50	0.00
2030 On 04/05/2023			Buy	81	0.00
2030 On 04/05/2023			Sell	81	0.00
2030 On 04/05/2023			Sell	121	0.00
2030 On 04/05/2023			Buy	121	0.00
2030 On 03/08/2023			Buy	168	0.00
2030 On 03/08/2023			Sell	168	0.00
2030 On 03/08/2023			Buy	360	0.00
2030 On 03/08/2023			Sell	360	0.00
2030 On 03/08/2023			Sell	611	0.00
2030 On 03/08/2023			Buy	611	0.00
<b>R2035 Bond Future</b>					
R035 On 03/08/2023			Sell	3	0.00
R035 On 03/08/2023			Buy	3	0.00
R035 On 03/08/2023			Sell	6	0.00
R035 On 03/08/2023			Buy	6	0.00
R035 On 03/08/2023			Sell	18	0.00
R035 On 03/08/2023			Buy	18	0.00
R035 On 03/08/2023			Sell	25	0.00
R035 On 03/08/2023			Buy	25	0.00
R035 On 03/08/2023			Buy	43	0.00
R035 On 03/08/2023			Sell	43	0.00
R035 On 03/08/2023			Sell	337	0.00
R035 On 03/08/2023			Buy	337	0.00
R035 On 03/08/2023			Buy	346	0.00
R035 On 03/08/2023			Sell	346	0.00

**R2037 Bond Future**

2037 On 03/08/2023	Bond Future	Buy	2,200	0.00
2037 On 03/08/2023	Bond Future	Sell	2,200	0.00

**R2040 Bond Future**

2040 On 03/08/2023	Bond Future	Sell	10	0.00
2040 On 03/08/2023	Bond Future	Buy	10	0.00
2040 On 03/08/2023	Bond Future	Sell	11	0.00
2040 On 03/08/2023	Bond Future	Buy	11	0.00
2040 On 03/08/2023	Bond Future	Sell	11	0.00
2040 On 03/08/2023	Bond Future	Buy	11	0.00
2040 On 03/08/2023	Bond Future	Sell	12	0.00
2040 On 03/08/2023	Bond Future	Buy	12	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 03/08/2023	Bond Future	Sell	25	0.00
2040 On 03/08/2023	Bond Future	Buy	25	0.00
2040 On 03/08/2023	Bond Future	Sell	25	0.00
2040 On 03/08/2023	Bond Future	Buy	25	0.00
2040 On 03/08/2023	Bond Future	Sell	33	0.00
2040 On 03/08/2023	Bond Future	Buy	33	0.00
2040 On 03/08/2023	Bond Future	Sell	35	0.00
2040 On 03/08/2023	Bond Future	Buy	35	0.00
2040 On 03/08/2023	Bond Future	Sell	46	0.00
2040 On 03/08/2023	Bond Future	Buy	46	0.00
2040 On 03/08/2023	Bond Future	Sell	52	0.00
2040 On 03/08/2023	Bond Future	Buy	52	0.00
2040 On 03/08/2023	Bond Future	Sell	72	0.00
2040 On 03/08/2023	Bond Future	Buy	72	0.00
2040 On 03/08/2023	Bond Future	Sell	75	0.00
2040 On 03/08/2023	Bond Future	Buy	75	0.00
2040 On 03/08/2023	Bond Future	Sell	114	0.00
2040 On 03/08/2023	Bond Future	Buy	114	0.00
2040 On 03/08/2023	Bond Future	Sell	272	0.00
2040 On 03/08/2023	Bond Future	Buy	272	0.00
2040 On 03/08/2023	Bond Future	Sell	809	0.00
2040 On 03/08/2023	Bond Future	Buy	809	0.00
2040 On 03/08/2023	Bond Future	Buy	809	0.00
2040 On 03/08/2023	Bond Future	Sell	809	0.00

**R213 Bond Future**

R213 On 04/05/2023	Bond Future	Sell	2	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>	
R213 On 04/05/2023	Bond Future		Buy	2	0.00
R213 On 04/05/2023	Bond Future		Buy	2	0.00
R213 On 04/05/2023	Bond Future		Sell	2	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>43,347</b>	<b>0.00</b>