

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 04/09/2023

TO DATE : 04/09/2023

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>IGOV Index Future</b>					
IGOV On 02/11/2023 Index Future			Buy	2	0.00
IGOV On 02/11/2023 Index Future			Sell	2	0.00
IGOV On 02/11/2023 Index Future			Buy	40	0.00
IGOV On 02/11/2023 Index Future			Sell	40	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2023 Bond Future			Buy	3,726	0.00
R186 On 02/11/2023 Bond Future			Sell	3,726	0.00
R186 On 02/11/2023 Bond Future			Buy	4,444	0.00
R186 On 02/11/2023 Bond Future			Sell	4,444	0.00
R186 On 02/11/2023 Bond Future			Buy	8,170	0.00
R186 On 02/11/2023 Bond Future			Sell	8,170	0.00
<b>R2030 Bond Future</b>					
2030 On 02/11/2023 Bond Future			Buy	291	0.00
2030 On 02/11/2023 Bond Future			Sell	291	0.00
2030 On 02/11/2023 Bond Future			Buy	943	0.00
2030 On 02/11/2023 Bond Future			Sell	943	0.00
2030 On 02/11/2023 Bond Future			Buy	1,234	0.00
2030 On 02/11/2023 Bond Future			Sell	1,234	0.00
<b>R2032 Bond Future</b>					
2032 On 02/11/2023 Bond Future			Buy	147	0.00

2032 On 02/11/2023 Bond Future		Sell	147	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Sell	210	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Buy	210	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	210	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	210	0.00
2032 On 02/11/2023 Bond Future		Buy	1,001	0.00
2032 On 02/11/2023 Bond Future		Sell	1,001	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Sell	1,430	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Buy	1,430	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	1,430	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	1,430	0.00
2032 On 02/11/2023 Bond Future		Buy	5,852	0.00
2032 On 02/11/2023 Bond Future		Sell	5,852	0.00
2032 On 02/11/2023 Bond Future		Buy	6,853	0.00
2032 On 02/11/2023 Bond Future		Sell	6,853	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Sell	8,360	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Buy	8,360	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	8,360	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	8,360	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Sell	9,790	0.00
2032 On 02/11/2023 Bond Future	10.85 Call	Buy	9,790	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	9,790	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	9,790	0.00

## R2048 Bond Future

R248 On 02/11/2023 Bond Future		Buy	1	0.00
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R248 On 02/11/2023 Bond Future	Sell	1	0.00
R248 On 02/11/2023 Bond Future	Buy	1	0.00
R248 On 02/11/2023 Bond Future	Sell	1	0.00
R248 On 02/11/2023 Bond Future	Buy	2	0.00
R248 On 02/11/2023 Bond Future	Sell	2	0.00
R248 On 02/11/2023 Bond Future	Buy	2	0.00
R248 On 02/11/2023 Bond Future	Sell	2	0.00
<b>R214 Bond Future</b>			
R214 On 02/11/2023 Bond Future	Sell	24	0.00
R214 On 02/11/2023 Bond Future	Buy	24	0.00
R214 On 02/11/2023 Bond Future	Sell	24	0.00
R214 On 02/11/2023 Bond Future	Buy	24	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>72,337</b>	<b>0.00</b>