

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2023

TO DATE : 26/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023 Bond Future			Sell	110	0.00
R186 On 02/11/2023 Bond Future			Buy	110	0.00
R186 On 02/11/2023 Bond Future			Buy	110	0.00
R186 On 02/11/2023 Bond Future			Sell	110	0.00
R186 On 02/11/2023 Bond Future			Buy	1,075	0.00
R186 On 02/11/2023 Bond Future			Sell	1,075	0.00
R186 On 02/11/2023 Bond Future			Buy	1,075	0.00
R186 On 02/11/2023 Bond Future			Sell	1,075	0.00
R186 On 02/11/2023 Bond Future			Buy	3,045	0.00
R186 On 02/11/2023 Bond Future			Sell	3,045	0.00
R186 On 02/11/2023 Bond Future			Buy	3,045	0.00
R186 On 02/11/2023 Bond Future			Sell	3,045	0.00
R2030 Bond Future					
2030 On 02/11/2023 Bond Future			Sell	20	0.00
2030 On 02/11/2023 Bond Future			Buy	20	0.00
2030 On 02/11/2023 Bond Future			Buy	196	0.00
2030 On 02/11/2023 Bond Future			Sell	196	0.00
2030 On 02/11/2023 Bond Future			Buy	196	0.00
2030 On 02/11/2023 Bond Future			Sell	196	0.00
2030 On 02/11/2023 Bond Future			Sell	1,079	0.00

2030 On 02/11/2023 Bond Future	Buy	1,079	0.00
2030 On 02/11/2023 Bond Future	Sell	1,079	0.00
2030 On 02/11/2023 Bond Future	Buy	1,079	0.00
R2035 Bond Future			
R035 On 02/11/2023 Bond Future	Sell	4	0.00
R035 On 02/11/2023 Bond Future	Buy	4	0.00
R035 On 02/11/2023 Bond Future	Sell	7	0.00
R035 On 02/11/2023 Bond Future	Buy	7	0.00
R035 On 02/11/2023 Bond Future	Sell	11	0.00
R035 On 02/11/2023 Bond Future	Buy	11	0.00
R035 On 02/11/2023 Bond Future	Sell	13	0.00
R035 On 02/11/2023 Bond Future	Buy	13	0.00
R035 On 02/11/2023 Bond Future	Sell	16	0.00
R035 On 02/11/2023 Bond Future	Buy	16	0.00
R035 On 02/11/2023 Bond Future	Sell	20	0.00
R035 On 02/11/2023 Bond Future	Buy	20	0.00
R035 On 02/11/2023 Bond Future	Buy	49	0.00
R035 On 02/11/2023 Bond Future	Sell	49	0.00
R2037 Bond Future			
2037 On 02/11/2023 Bond Future	Sell	2	0.00
2037 On 02/11/2023 Bond Future	Buy	2	0.00
2037 On 02/11/2023 Bond Future	Sell	8	0.00
2037 On 02/11/2023 Bond Future	Buy	8	0.00
2037 On 02/11/2023 Bond Future	Sell	9	0.00
2037 On 02/11/2023 Bond Future	Buy	9	0.00

2037 On 02/11/2023 Bond Future	Sell	11	0.00
2037 On 02/11/2023 Bond Future	Buy	11	0.00
2037 On 02/11/2023 Bond Future	Sell	12	0.00
2037 On 02/11/2023 Bond Future	Buy	12	0.00
2037 On 02/11/2023 Bond Future	Sell	20	0.00
2037 On 02/11/2023 Bond Future	Buy	20	0.00
2037 On 02/11/2023 Bond Future	Buy	40	0.00
2037 On 02/11/2023 Bond Future	Sell	40	0.00

R2040 Bond Future

2040 On 02/11/2023 Bond Future	Sell	11	0.00
2040 On 02/11/2023 Bond Future	Sell	11	0.00
2040 On 02/11/2023 Bond Future	Buy	11	0.00
2040 On 02/11/2023 Bond Future	Buy	11	0.00
2040 On 01/02/2024 Bond Future	Sell	14	0.00
2040 On 01/02/2024 Bond Future	Buy	14	0.00
2040 On 01/02/2024 Bond Future	Sell	14	0.00
2040 On 01/02/2024 Bond Future	Buy	14	0.00

R2048 Bond Future

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	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
R248 On 02/11/2023 Bond Future	Buy	2	0.00
R248 On 02/11/2023 Bond Future	Sell	3	0.00

R248 On 02/11/2023 Bond Future	Buy	3	0.00
R248 On 02/11/2023 Bond Future	Sell	8	0.00
R248 On 02/11/2023 Bond Future	Buy	8	0.00
R248 On 02/11/2023 Bond Future	Sell	11	0.00
R248 On 02/11/2023 Bond Future	Buy	11	0.00
R248 On 02/11/2023 Bond Future	Buy	11	0.00
R248 On 02/11/2023 Bond Future	Sell	11	0.00
R209 Bond Future			
R209 On 02/11/2023 Bond Future	Buy	192	0.00
R209 On 02/11/2023 Bond Future	Sell	192	0.00
R209 On 02/11/2023 Bond Future	Buy	192	0.00
R209 On 02/11/2023 Bond Future	Sell	192	0.00
R213 Bond Future			
R213 On 02/11/2023 Bond Future	Buy	30	0.00
R213 On 02/11/2023 Bond Future	Sell	30	0.00
R213 On 02/11/2023 Bond Future	Buy	30	0.00
R213 On 02/11/2023 Bond Future	Sell	30	0.00
Grand Total for Daily Detailed Turnover		11,784	0.00