

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 21/09/2023

TO DATE : 21/09/2023

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>I2025 Bond Future</b>					
2025 On 02/11/2023 Bond Future			Buy	20	0.00
2025 On 02/11/2023 Bond Future			Sell	20	0.00
<b>R186 Bond Future</b>					
R186 On 02/11/2023 Bond Future			Sell	4	0.00
R186 On 02/11/2023 Bond Future			Buy	4	0.00
R186 On 02/11/2023 Bond Future			Sell	14	0.00
R186 On 02/11/2023 Bond Future			Buy	14	0.00
R186 On 02/11/2023 Bond Future			Sell	23	0.00
R186 On 02/11/2023 Bond Future			Buy	23	0.00
R186 On 02/11/2023 Bond Future			Sell	27	0.00
R186 On 02/11/2023 Bond Future			Buy	27	0.00
R186 On 02/11/2023 Bond Future			Sell	30	0.00
R186 On 02/11/2023 Bond Future			Buy	30	0.00
R186 On 02/11/2023 Bond Future			Sell	32	0.00
R186 On 02/11/2023 Bond Future			Buy	32	0.00
R186 On 02/11/2023 Bond Future			Sell	36	0.00
R186 On 02/11/2023 Bond Future			Buy	36	0.00
R186 On 02/11/2023 Bond Future			Sell	54	0.00
R186 On 02/11/2023 Bond Future			Buy	54	0.00
R186 On 02/11/2023 Bond Future			Sell	65	0.00

R186 On 02/11/2023 Bond Future	Buy	65	0.00
R186 On 02/11/2023 Bond Future	Sell	72	0.00
R186 On 02/11/2023 Bond Future	Buy	72	0.00
R186 On 02/11/2023 Bond Future	Sell	82	0.00
R186 On 02/11/2023 Bond Future	Buy	82	0.00
R186 On 02/11/2023 Bond Future	Sell	99	0.00
R186 On 02/11/2023 Bond Future	Buy	99	0.00
R186 On 02/11/2023 Bond Future	Sell	140	0.00
R186 On 02/11/2023 Bond Future	Buy	140	0.00
R186 On 02/11/2023 Bond Future	Buy	141	0.00
R186 On 02/11/2023 Bond Future	Sell	141	0.00
R186 On 02/11/2023 Bond Future	Buy	204	0.00
R186 On 02/11/2023 Bond Future	Sell	204	0.00
R186 On 02/11/2023 Bond Future	Sell	214	0.00
R186 On 02/11/2023 Bond Future	Buy	214	0.00
R186 On 02/11/2023 Bond Future	Sell	269	0.00
R186 On 02/11/2023 Bond Future	Buy	269	0.00
R186 On 02/11/2023 Bond Future	Sell	297	0.00
R186 On 02/11/2023 Bond Future	Buy	297	0.00
R186 On 02/11/2023 Bond Future	Sell	375	0.00
R186 On 02/11/2023 Bond Future	Buy	375	0.00
R186 On 02/11/2023 Bond Future	Sell	620	0.00
R186 On 02/11/2023 Bond Future	Buy	620	0.00
R186 On 02/11/2023 Bond Future	Buy	625	0.00
R186 On 02/11/2023 Bond Future	Sell	625	0.00
R186 On 02/11/2023 Bond Future	Buy	634	0.00

R186 On 02/11/2023 Bond Future	Sell	634	0.00
R186 On 02/11/2023 Bond Future	Sell	699	0.00
R186 On 02/11/2023 Bond Future	Buy	699	0.00
R186 On 02/11/2023 Bond Future	Sell	715	0.00
R186 On 02/11/2023 Bond Future	Buy	715	0.00
R186 On 02/11/2023 Bond Future	Buy	966	0.00
R186 On 02/11/2023 Bond Future	Sell	966	0.00
R186 On 02/11/2023 Bond Future	Sell	1,079	0.00
R186 On 02/11/2023 Bond Future	Buy	1,079	0.00
R186 On 02/11/2023 Bond Future	Sell	1,205	0.00
R186 On 02/11/2023 Bond Future	Buy	1,205	0.00
R186 On 02/11/2023 Bond Future	Sell	1,277	0.00
R186 On 02/11/2023 Bond Future	Buy	1,277	0.00
R186 On 02/11/2023 Bond Future	Buy	2,570	0.00
R186 On 02/11/2023 Bond Future	Sell	2,570	0.00
R186 On 02/11/2023 Bond Future	Sell	7,428	0.00
R186 On 02/11/2023 Bond Future	Buy	7,428	0.00
<b>R2030 Bond Future</b>			
2030 On 02/11/2023 Bond Future	Sell	2	0.00
2030 On 02/11/2023 Bond Future	Buy	2	0.00
2030 On 02/11/2023 Bond Future	Buy	2	0.00
2030 On 02/11/2023 Bond Future	Sell	2	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	Buy	1,000	0.00

2030 On 02/11/2023 Bond Future	Sell	1,000	0.00
2030 On 02/11/2023 Bond Future	Buy	1,000	0.00
2030 On 02/11/2023 Bond Future	Sell	1,000	0.00
2030 On 02/11/2023 Bond Future	Buy	1,000	0.00
2030 On 02/11/2023 Bond Future	Sell	1,000	0.00

### R2035 Bond Future

R035 On 02/11/2023 Bond Future	Buy	9	0.00
R035 On 02/11/2023 Bond Future	Sell	9	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	49	0.00
R035 On 02/11/2023 Bond Future	Sell	49	0.00
R035 On 02/11/2023 Bond Future	Buy	60	0.00
R035 On 02/11/2023 Bond Future	Sell	60	0.00
R035 On 02/11/2023 Bond Future	Buy	65	0.00
R035 On 02/11/2023 Bond Future	Sell	65	0.00
R035 On 02/11/2023 Bond Future	Buy	68	0.00
R035 On 02/11/2023 Bond Future	Sell	68	0.00
R035 On 02/11/2023 Bond Future	Sell	76	0.00
R035 On 02/11/2023 Bond Future	Buy	76	0.00
R035 On 02/11/2023 Bond Future	Buy	87	0.00
R035 On 02/11/2023 Bond Future	Sell	87	0.00
R035 On 02/11/2023 Bond Future	Sell	110	0.00
R035 On 02/11/2023 Bond Future	Buy	110	0.00
R035 On 02/11/2023 Bond Future	Buy	140	0.00

R035 On 02/11/2023 Bond Future	Sell	140	0.00
R035 On 02/11/2023 Bond Future	Buy	178	0.00
R035 On 02/11/2023 Bond Future	Sell	178	0.00
R035 On 02/11/2023 Bond Future	Buy	214	0.00
R035 On 02/11/2023 Bond Future	Sell	214	0.00
R035 On 02/11/2023 Bond Future	Buy	227	0.00
R035 On 02/11/2023 Bond Future	Sell	227	0.00
R035 On 02/11/2023 Bond Future	Buy	306	0.00
R035 On 02/11/2023 Bond Future	Sell	306	0.00
R035 On 02/11/2023 Bond Future	Sell	337	0.00
R035 On 02/11/2023 Bond Future	Buy	337	0.00
R035 On 02/11/2023 Bond Future	Sell	342	0.00
R035 On 02/11/2023 Bond Future	Buy	342	0.00
R035 On 02/11/2023 Bond Future	Buy	470	0.00
R035 On 02/11/2023 Bond Future	Sell	470	0.00
R035 On 02/11/2023 Bond Future	Sell	521	0.00
R035 On 02/11/2023 Bond Future	Buy	521	0.00
R035 On 02/11/2023 Bond Future	Buy	642	0.00
R035 On 02/11/2023 Bond Future	Sell	642	0.00
R035 On 02/11/2023 Bond Future	Buy	709	0.00
R035 On 02/11/2023 Bond Future	Sell	709	0.00
R035 On 02/11/2023 Bond Future	Buy	822	0.00
R035 On 02/11/2023 Bond Future	Sell	822	0.00
R035 On 02/11/2023 Bond Future	Buy	1,383	0.00
R035 On 02/11/2023 Bond Future	Sell	1,383	0.00
R035 On 02/11/2023 Bond Future	Sell	1,386	0.00

R035 On 02/11/2023 Bond Future	Buy	1,386	0.00
R035 On 02/11/2023 Bond Future	Buy	1,543	0.00
R035 On 02/11/2023 Bond Future	Sell	1,543	0.00
R035 On 02/11/2023 Bond Future	Buy	2,447	0.00
R035 On 02/11/2023 Bond Future	Sell	2,447	0.00
R035 On 02/11/2023 Bond Future	Buy	2,532	0.00
R035 On 02/11/2023 Bond Future	Sell	2,532	0.00
R035 On 02/11/2023 Bond Future	Buy	4,335	0.00
R035 On 02/11/2023 Bond Future	Sell	4,335	0.00
R035 On 02/11/2023 Bond Future	Sell	16,229	0.00
R035 On 02/11/2023 Bond Future	Buy	16,229	0.00
<b>R2037 Bond Future</b>			
2037 On 02/11/2023 Bond Future	Sell	130	0.00
2037 On 02/11/2023 Bond Future	Buy	130	0.00
2037 On 02/11/2023 Bond Future	Sell	130	0.00
2037 On 02/11/2023 Bond Future	Buy	130	0.00
<b>R2040 Bond Future</b>			
2040 On 02/11/2023 Bond Future	Sell	59	0.00
2040 On 02/11/2023 Bond Future	Buy	59	0.00
<b>R2044 Bond Future</b>			
2044 On 01/02/2024 Bond Future	Sell	4	0.00
2044 On 01/02/2024 Bond Future	Buy	4	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Sell	12	0.00

2044 On 01/02/2024 Bond Future	Buy	12	0.00
2044 On 01/02/2024 Bond Future	Sell	13	0.00
2044 On 01/02/2024 Bond Future	Buy	13	0.00
2044 On 01/02/2024 Bond Future	Sell	27	0.00
2044 On 01/02/2024 Bond Future	Buy	27	0.00
2044 On 01/02/2024 Bond Future	Sell	29	0.00
2044 On 01/02/2024 Bond Future	Buy	29	0.00
2044 On 02/11/2023 Bond Future	Buy	60	0.00
2044 On 02/11/2023 Bond Future	Sell	60	0.00
2044 On 02/11/2023 Bond Future	Buy	60	0.00
2044 On 02/11/2023 Bond Future	Sell	60	0.00
2044 On 01/02/2024 Bond Future	Sell	63	0.00
2044 On 01/02/2024 Bond Future	Buy	63	0.00
2044 On 01/02/2024 Bond Future	Sell	80	0.00
2044 On 01/02/2024 Bond Future	Buy	80	0.00
2044 On 01/02/2024 Bond Future	Sell	96	0.00
2044 On 01/02/2024 Bond Future	Buy	96	0.00
2044 On 01/02/2024 Bond Future	Sell	101	0.00
2044 On 01/02/2024 Bond Future	Buy	101	0.00
2044 On 01/02/2024 Bond Future	Sell	137	0.00
2044 On 01/02/2024 Bond Future	Buy	137	0.00
2044 On 01/02/2024 Bond Future	Sell	210	0.00
2044 On 01/02/2024 Bond Future	Buy	210	0.00
2044 On 02/11/2023 Bond Future	Sell	250	0.00
2044 On 02/11/2023 Bond Future	Buy	250	0.00
2044 On 02/11/2023 Bond Future	Sell	250	0.00

2044 On 02/11/2023 Bond Future	Buy	250	0.00
2044 On 01/02/2024 Bond Future	Sell	288	0.00
2044 On 01/02/2024 Bond Future	Buy	288	0.00
2044 On 01/02/2024 Bond Future	Sell	316	0.00
2044 On 01/02/2024 Bond Future	Buy	316	0.00
2044 On 01/02/2024 Bond Future	Sell	367	0.00
2044 On 01/02/2024 Bond Future	Buy	367	0.00
2044 On 01/02/2024 Bond Future	Sell	641	0.00
2044 On 01/02/2024 Bond Future	Buy	641	0.00
2044 On 01/02/2024 Bond Future	Sell	692	0.00
2044 On 01/02/2024 Bond Future	Buy	692	0.00
2044 On 01/02/2024 Bond Future	Sell	1,091	0.00
2044 On 01/02/2024 Bond Future	Buy	1,091	0.00
2044 On 01/02/2024 Bond Future	Sell	1,166	0.00
2044 On 01/02/2024 Bond Future	Buy	1,166	0.00
2044 On 01/02/2024 Bond Future	Sell	1,933	0.00
2044 On 01/02/2024 Bond Future	Buy	1,933	0.00
2044 On 01/02/2024 Bond Future	Buy	7,276	0.00
2044 On 01/02/2024 Bond Future	Sell	7,276	0.00
<b>R2048 Bond Future</b>			
R248 On 02/11/2023 Bond Future	Sell	45	0.00
R248 On 02/11/2023 Bond Future	Buy	45	0.00
R248 On 02/11/2023 Bond Future	Sell	59	0.00
R248 On 02/11/2023 Bond Future	Buy	59	0.00
R248 On 02/11/2023 Bond Future	Sell	120	0.00



R248 On 02/11/2023 Bond Future	Buy	120	0.00
R248 On 02/11/2023 Bond Future	Buy	120	0.00
R248 On 02/11/2023 Bond Future	Sell	120	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>74,187</b>	<b>0.00</b>