

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 03/10/2023**

**TO DATE : 03/10/2023**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Sell	13	0.00
2025 On 01/02/2024 Bond Future			Buy	13	0.00
2025 On 01/02/2024 Bond Future			Sell	21	0.00
2025 On 01/02/2024 Bond Future			Buy	21	0.00
2025 On 01/02/2024 Bond Future			Sell	33	0.00
2025 On 01/02/2024 Bond Future			Buy	33	0.00
2025 On 02/11/2023 Bond Future			Sell	35	0.00
2025 On 02/11/2023 Bond Future			Buy	35	0.00
2025 On 02/11/2023 Bond Future			Sell	35	0.00
2025 On 02/11/2023 Bond Future			Buy	35	0.00
2025 On 01/02/2024 Bond Future			Sell	54	0.00
2025 On 01/02/2024 Bond Future			Buy	54	0.00
2025 On 01/02/2024 Bond Future			Sell	74	0.00
2025 On 01/02/2024 Bond Future			Buy	74	0.00
2025 On 01/02/2024 Bond Future			Sell	531	0.00
2025 On 01/02/2024 Bond Future			Buy	531	0.00
2025 On 01/02/2024 Bond Future			Sell	3,580	0.00
2025 On 01/02/2024 Bond Future			Buy	3,580	0.00
2025 On 01/02/2024 Bond Future			Sell	4,306	0.00
2025 On 01/02/2024 Bond Future			Buy	4,306	0.00

### I2029 Bond Future

2029 On 01/02/2024 Bond Future	Sell	330	0.00
2029 On 01/02/2024 Bond Future	Buy	330	0.00
2029 On 02/11/2023 Bond Future	Buy	337	0.00
2029 On 02/11/2023 Bond Future	Sell	337	0.00
2029 On 01/02/2024 Bond Future	Sell	1,554	0.00
2029 On 01/02/2024 Bond Future	Buy	1,554	0.00
2029 On 02/11/2023 Bond Future	Buy	1,589	0.00
2029 On 02/11/2023 Bond Future	Sell	1,589	0.00
2029 On 01/02/2024 Bond Future	Buy	1,884	0.00
2029 On 01/02/2024 Bond Future	Sell	1,884	0.00
2029 On 02/11/2023 Bond Future	Sell	1,926	0.00
2029 On 02/11/2023 Bond Future	Buy	1,926	0.00

### I2033 Bond Future

2033 On 02/11/2023 Bond Future	Sell	27	0.00
2033 On 02/11/2023 Bond Future	Buy	27	0.00

### I2038 Bond Future

2038 On 02/11/2023 Bond Future	Buy	10	0.00
2038 On 02/11/2023 Bond Future	Sell	10	0.00
2038 On 02/11/2023 Bond Future	Buy	351	0.00
2038 On 02/11/2023 Bond Future	Sell	351	0.00
2038 On 02/11/2023 Bond Future	Buy	890	0.00
2038 On 02/11/2023 Bond Future	Sell	890	0.00
2038 On 02/11/2023 Bond Future	Buy	1,251	0.00
2038 On 02/11/2023 Bond Future	Sell	1,251	0.00

## I2046 Bond Future

2046 On 01/02/2024 Bond Future	Buy	381	0.00
2046 On 01/02/2024 Bond Future	Sell	381	0.00
2046 On 02/11/2023 Bond Future	Buy	390	0.00
2046 On 02/11/2023 Bond Future	Sell	390	0.00

## I2050 Bond Future

2050 On 02/11/2023 Bond Future	Buy	30	0.00
2050 On 02/11/2023 Bond Future	Sell	30	0.00
2050 On 01/02/2024 Bond Future	Sell	30	0.00
2050 On 01/02/2024 Bond Future	Buy	30	0.00
2050 On 01/02/2024 Bond Future	Sell	37	0.00
2050 On 01/02/2024 Bond Future	Buy	37	0.00
2050 On 02/11/2023 Bond Future	Buy	37	0.00
2050 On 02/11/2023 Bond Future	Sell	37	0.00
2050 On 01/02/2024 Bond Future	Sell	515	0.00
2050 On 01/02/2024 Bond Future	Buy	515	0.00
2050 On 02/11/2023 Bond Future	Buy	516	0.00
2050 On 02/11/2023 Bond Future	Sell	516	0.00
2050 On 01/02/2024 Bond Future	Sell	581	0.00
2050 On 01/02/2024 Bond Future	Buy	581	0.00
2050 On 02/11/2023 Bond Future	Buy	582	0.00
2050 On 02/11/2023 Bond Future	Sell	582	0.00
2050 On 01/02/2024 Bond Future	Sell	1,163	0.00
2050 On 01/02/2024 Bond Future	Buy	1,163	0.00
2050 On 02/11/2023 Bond Future	Buy	1,165	0.00

2050 On 02/11/2023 Bond Future	Sell	1,165	0.00
<b>R186 Bond Future</b>			
R186 On 01/02/2024 Bond Future	Sell	11	0.00
R186 On 01/02/2024 Bond Future	Buy	11	0.00
R186 On 01/02/2024 Bond Future	Sell	16	0.00
R186 On 01/02/2024 Bond Future	Buy	16	0.00
R186 On 01/02/2024 Bond Future	Sell	24	0.00
R186 On 01/02/2024 Bond Future	Buy	24	0.00
R186 On 01/02/2024 Bond Future	Sell	29	0.00
R186 On 01/02/2024 Bond Future	Buy	29	0.00
R186 On 01/02/2024 Bond Future	Sell	33	0.00
R186 On 01/02/2024 Bond Future	Buy	33	0.00
R186 On 01/02/2024 Bond Future	Sell	33	0.00
R186 On 01/02/2024 Bond Future	Buy	33	0.00
R186 On 01/02/2024 Bond Future	Sell	52	0.00
R186 On 01/02/2024 Bond Future	Buy	52	0.00
R186 On 01/02/2024 Bond Future	Sell	198	0.00
R186 On 01/02/2024 Bond Future	Buy	198	0.00
R186 On 01/02/2024 Bond Future	Buy	24,990	0.00
R186 On 01/02/2024 Bond Future	Sell	24,990	0.00
R186 On 02/11/2023 Bond Future	Buy	24,990	0.00
R186 On 02/11/2023 Bond Future	Sell	24,990	0.00
<b>R2030 Bond Future</b>			
2030 On 02/11/2023 Bond Future	Buy	23	0.00
2030 On 02/11/2023 Bond Future	Sell	23	0.00

2030 On 02/11/2023 Bond Future	Buy	23	0.00
2030 On 02/11/2023 Bond Future	Sell	23	0.00
2030 On 02/11/2023 Bond Future	Buy	588	0.00
2030 On 02/11/2023 Bond Future	Sell	588	0.00
2030 On 02/11/2023 Bond Future	Sell	21,030	0.00
2030 On 02/11/2023 Bond Future	Buy	21,030	0.00
2030 On 01/02/2024 Bond Future	Sell	21,030	0.00
2030 On 01/02/2024 Bond Future	Buy	21,030	0.00
<b>R2032 Bond Future</b>			
2032 On 02/11/2023 Bond Future	Sell	435	0.00
2032 On 02/11/2023 Bond Future	Buy	435	0.00
2032 On 02/11/2023 Bond Future	Sell	10,230	0.00
2032 On 02/11/2023 Bond Future	Buy	10,230	0.00
2032 On 01/02/2024 Bond Future	Buy	10,230	0.00
2032 On 01/02/2024 Bond Future	Sell	10,230	0.00
<b>R2035 Bond Future</b>			
R035 On 01/02/2024 Bond Future	Sell	195	0.00
R035 On 01/02/2024 Bond Future	Buy	195	0.00
R035 On 01/02/2024 Bond Future	Sell	196	0.00
R035 On 01/02/2024 Bond Future	Buy	196	0.00
R035 On 01/02/2024 Bond Future	Sell	391	0.00
R035 On 01/02/2024 Bond Future	Buy	391	0.00
R035 On 01/02/2024 Bond Future	Buy	10,750	0.00
R035 On 02/11/2023 Bond Future	Sell	10,750	0.00
R035 On 02/11/2023 Bond Future	Buy	10,750	0.00

R035 On 01/02/2024 Bond Future	Sell	10,750	0.00
<b>R2037 Bond Future</b>			
2037 On 02/11/2023 Bond Future	Sell	6,000	0.00
2037 On 02/11/2023 Bond Future	Buy	6,000	0.00
2037 On 01/02/2024 Bond Future	Buy	6,000	0.00
2037 On 01/02/2024 Bond Future	Sell	6,000	0.00
<b>R2040 Bond Future</b>			
2040 On 01/02/2024 Bond Future	Buy	146	0.00
2040 On 01/02/2024 Bond Future	Sell	146	0.00
2040 On 01/02/2024 Bond Future	Buy	146	0.00
2040 On 01/02/2024 Bond Future	Sell	146	0.00
2040 On 02/11/2023 Bond Future	Buy	699	0.00
2040 On 02/11/2023 Bond Future	Sell	699	0.00
2040 On 02/11/2023 Bond Future	Buy	7,120	0.00
2040 On 02/11/2023 Bond Future	Sell	7,120	0.00
2040 On 01/02/2024 Bond Future	Buy	7,120	0.00
2040 On 01/02/2024 Bond Future	Sell	7,120	0.00
<b>R2044 Bond Future</b>			
2044 On 01/02/2024 Bond Future	Sell	670	0.00
2044 On 01/02/2024 Bond Future	Buy	670	0.00
2044 On 02/11/2023 Bond Future	Sell	670	0.00
2044 On 02/11/2023 Bond Future	Buy	670	0.00
<b>R2048 Bond Future</b>			
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
R248 On 02/11/2023 Bond Future	Sell	167,550	0.00
R248 On 02/11/2023 Bond Future	Buy	167,550	0.00
R248 On 01/02/2024 Bond Future	Buy	167,550	0.00
R248 On 01/02/2024 Bond Future	Sell	167,550	0.00
<b>R209 Bond Future</b>			
R209 On 01/02/2024 Bond Future	Buy	10	0.00
R209 On 01/02/2024 Bond Future	Sell	10	0.00
R209 On 01/02/2024 Bond Future	Buy	10	0.00
R209 On 01/02/2024 Bond Future	Sell	10	0.00
R209 On 02/11/2023 Bond Future	Sell	14	0.00
R209 On 02/11/2023 Bond Future	Buy	14	0.00
R209 On 02/11/2023 Bond Future	Sell	14	0.00
R209 On 02/11/2023 Bond Future	Buy	14	0.00
R209 On 02/11/2023 Bond Future	Sell	500	0.00
R209 On 02/11/2023 Bond Future	Buy	500	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>524,728</b>	<b>0.00</b>