

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/09/2023

TO DATE : 27/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/11/2023 Bond Future			Sell	4	0.00
2025 On 02/11/2023 Bond Future			Buy	4	0.00
2025 On 02/11/2023 Bond Future			Sell	75	0.00
2025 On 02/11/2023 Bond Future			Buy	75	0.00
2025 On 02/11/2023 Bond Future			Sell	79	0.00
2025 On 02/11/2023 Bond Future			Buy	79	0.00
R2032 Bond Future					
2032 On 02/11/2023 Bond Future			Buy	96	0.00
2032 On 02/11/2023 Bond Future			Sell	96	0.00
2032 On 02/11/2023 Bond Future			Sell	96	0.00
2032 On 02/11/2023 Bond Future			Buy	96	0.00
2032 On 02/11/2023 Bond Future			Sell	96	0.00
2032 On 02/11/2023 Bond Future			Buy	96	0.00
R2035 Bond Future					
R035 On 02/11/2023 Bond Future			Sell	170	0.00
R035 On 02/11/2023 Bond Future			Buy	170	0.00
R035 On 02/11/2023 Bond Future			Buy	170	0.00
R035 On 02/11/2023 Bond Future			Sell	170	0.00
R2037 Bond Future					
2037 On 02/11/2023 Bond Future			Sell	2,060	0.00

2037 On 02/11/2023 Bond Future	Buy	2,060	0.00
2037 On 02/11/2023 Bond Future	Sell	2,060	0.00
2037 On 02/11/2023 Bond Future	Buy	2,060	0.00
R2040 Bond Future			
2040 On 02/11/2023 Bond Future	Sell	20	0.00
2040 On 02/11/2023 Bond Future	Buy	20	0.00
2040 On 02/11/2023 Bond Future	Sell	20	0.00
2040 On 02/11/2023 Bond Future	Buy	20	0.00
2040 On 02/11/2023 Bond Future	Buy	31	0.00
2040 On 02/11/2023 Bond Future	Sell	31	0.00
2040 On 02/11/2023 Bond Future	Buy	31	0.00
2040 On 02/11/2023 Bond Future	Sell	31	0.00
R213 Bond Future			
R213 On 02/11/2023 Bond Future	Sell	1,093	0.00
R213 On 02/11/2023 Bond Future	Buy	1,093	0.00
R213 On 02/11/2023 Bond Future	Buy	1,093	0.00
R213 On 02/11/2023 Bond Future	Sell	1,093	0.00
R214 Bond Future			
R214 On 02/11/2023 Bond Future	Sell	1	0.00
R214 On 02/11/2023 Bond Future	Buy	1	0.00
R214 On 02/11/2023 Bond Future	Buy	23	0.00
R214 On 02/11/2023 Bond Future	Sell	23	0.00
R214 On 02/11/2023 Bond Future	Buy	23	0.00

R214 On 02/11/2023 Bond Future

Sell

23

0.00

Grand Total for Daily Detailed Turnover

7,241

0.00