

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/09/2023

TO DATE : 22/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/11/2023 Bond Future			Buy	142	0.00
2025 On 02/11/2023 Bond Future			Sell	142	0.00
2025 On 02/11/2023 Bond Future			Buy	142	0.00
2025 On 02/11/2023 Bond Future			Sell	142	0.00
I2029 Bond Future					
2029 On 02/11/2023 Bond Future			Buy	13	0.00
2029 On 02/11/2023 Bond Future			Sell	13	0.00
2029 On 02/11/2023 Bond Future			Buy	13	0.00
2029 On 02/11/2023 Bond Future			Sell	13	0.00
R186 Bond Future					
R186 On 02/11/2023 Bond Future			Buy	24	0.00
R186 On 02/11/2023 Bond Future			Sell	24	0.00
R2030 Bond Future					
2030 On 02/11/2023 Bond Future			Sell	18	0.00
2030 On 02/11/2023 Bond Future			Buy	18	0.00
2030 On 02/11/2023 Bond Future			Buy	18	0.00
2030 On 02/11/2023 Bond Future			Sell	18	0.00
2030 On 02/11/2023 Bond Future			Buy	18	0.00
2030 On 02/11/2023 Bond Future			Sell	18	0.00

R2032 Bond Future

2032 On 02/11/2023 Bond Future		Sell	2	0.00
2032 On 02/11/2023 Bond Future		Buy	2	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Sell	6	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Buy	6	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Sell	7	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Buy	7	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	13	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	13	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	14	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	14	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Sell	19	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Buy	19	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	38	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	38	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Sell	39	0.00
2032 On 02/11/2023 Bond Future	10.35 Call	Buy	39	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	77	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	77	0.00

R2035 Bond Future

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	11	0.00
R035 On 02/11/2023 Bond Future		Buy	11	0.00

R2040 Bond Future

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

R2044 Bond Future

2044 On 02/11/2023 Bond Future		Sell	14	0.00
2044 On 02/11/2023 Bond Future		Buy	14	0.00
2044 On 02/11/2023 Bond Future		Sell	14	0.00
2044 On 02/11/2023 Bond Future		Buy	14	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	15	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	15	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	16	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	16	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	17	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	17	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	22	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	22	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	29	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	29	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	33	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	33	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	38	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	38	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	49	0.00

2044 On 01/02/2024 Bond Future	13.25 Put	Sell	49	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	53	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	53	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	55	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	55	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	67	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	67	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	89	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	89	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	92	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	92	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	162	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	162	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	167	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	167	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	190	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	190	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	381	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	381	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	467	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	467	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	827	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	827	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	843	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	843	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	1,388	0.00

2044 On 01/02/2024 Bond Future	13.25 Put	Sell	1,388	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	5,000	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Sell	5,000	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	5,000	0.00
2044 On 01/02/2024 Bond Future	13.25 Put	Buy	5,000	0.00
Grand Total for Daily Detailed Turnover			15,681	0.00