

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/10/2023

TO DATE : 26/10/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/11/2023 Index Future			Buy	3	0.00
ALBI On 02/11/2023 Index Future			Sell	3	0.00
ALBI On 02/11/2023 Index Future			Buy	3	0.00
ALBI On 02/11/2023 Index Future			Sell	3	0.00
ALBI On 02/11/2023 Index Future			Buy	3	0.00
ALBI On 02/11/2023 Index Future			Sell	3	0.00
ALBI On 02/11/2023 Index Future			Sell	47	0.00
ALBI On 02/11/2023 Index Future			Buy	47	0.00
ALBI On 02/11/2023 Index Future			Sell	47	0.00
ALBI On 02/11/2023 Index Future			Buy	47	0.00
ALBI On 02/11/2023 Index Future			Sell	47	0.00
ALBI On 01/02/2024 Index Future			Sell	47	0.00
ALBI On 01/02/2024 Index Future			Buy	47	0.00
ALBI On 01/02/2024 Index Future			Sell	47	0.00
ALBI On 01/02/2024 Index Future			Buy	47	0.00
ALBI On 01/02/2024 Index Future			Buy	47	0.00
ALBI On 01/02/2024 Index Future			Sell	47	0.00
ALBI On 02/11/2023 Index Future			Buy	47	0.00
I2029 Bond Future					
2029 On 01/02/2024 Bond Future			Buy	150	0.00

2029 On 01/02/2024 Bond Future	Sell	150	0.00
2029 On 01/02/2024 Bond Future	Buy	878	0.00
2029 On 01/02/2024 Bond Future	Sell	878	0.00
I2038 Bond Future			
2038 On 01/02/2024 Bond Future	Sell	61	0.00
2038 On 01/02/2024 Bond Future	Sell	61	0.00
2038 On 01/02/2024 Bond Future	Buy	61	0.00
2038 On 01/02/2024 Bond Future	Buy	61	0.00
I2050 Bond Future			
2050 On 01/02/2024 Bond Future	Buy	39	0.00
2050 On 01/02/2024 Bond Future	Sell	39	0.00
2050 On 01/02/2024 Bond Future	Buy	39	0.00
2050 On 01/02/2024 Bond Future	Sell	39	0.00
IGOV Index Future			
IGOV On 01/02/2024 Index Future	Sell	10	0.00
IGOV On 01/02/2024 Index Future	Buy	10	0.00
IGOV On 01/02/2024 Index Future	Sell	10	0.00
IGOV On 01/02/2024 Index Future	Buy	10	0.00
IGOV On 02/05/2024 Index Future	Sell	16	0.00
IGOV On 02/05/2024 Index Future	Buy	16	0.00
IGOV On 02/05/2024 Index Future	Sell	16	0.00
IGOV On 02/05/2024 Index Future	Buy	16	0.00
IGOV On 02/11/2023 Index Future	Sell	16	0.00
IGOV On 02/11/2023 Index Future	Buy	16	0.00

R186 Bond Future

R186 On 02/11/2023 Bond Future	Buy	120	0.00
R186 On 02/11/2023 Bond Future	Sell	120	0.00
R186 On 01/02/2024 Bond Future	Sell	123	0.00
R186 On 01/02/2024 Bond Future	Buy	123	0.00
R186 On 02/11/2023 Bond Future	Buy	480	0.00
R186 On 02/11/2023 Bond Future	Sell	480	0.00
R186 On 01/02/2024 Bond Future	Sell	494	0.00
R186 On 01/02/2024 Bond Future	Buy	494	0.00
R186 On 02/11/2023 Bond Future	Buy	600	0.00
R186 On 02/11/2023 Bond Future	Sell	600	0.00
R186 On 01/02/2024 Bond Future	Buy	617	0.00
R186 On 01/02/2024 Bond Future	Sell	617	0.00

R2032 Bond Future

2032 On 01/02/2024 Bond Future	Buy	352	0.00
2032 On 01/02/2024 Bond Future	Sell	352	0.00
2032 On 01/02/2024 Bond Future	Buy	352	0.00
2032 On 01/02/2024 Bond Future	Sell	352	0.00

R2035 Bond Future

R035 On 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 01/02/2024 Bond Future	Sell	24	0.00
R035 On 01/02/2024 Bond Future	Buy	24	0.00
R035 On 01/02/2024 Bond Future	Sell	29	0.00
R035 On 01/02/2024 Bond Future	Buy	29	0.00

R035 On 01/02/2024 Bond Future	Sell	29	0.00
R035 On 01/02/2024 Bond Future	Buy	29	0.00
R035 On 01/02/2024 Bond Future	Sell	79	0.00
R035 On 01/02/2024 Bond Future	Buy	79	0.00
R035 On 01/02/2024 Bond Future	Buy	111	0.00
R035 On 01/02/2024 Bond Future	Sell	111	0.00
R209 Bond Future			
R209 On 01/02/2024 Bond Future	Sell	22	0.00
R209 On 01/02/2024 Bond Future	Buy	22	0.00
R213 Bond Future			
R213 On 01/02/2024 Bond Future	Buy	58	0.00
R213 On 01/02/2024 Bond Future	Sell	58	0.00
R213 On 01/02/2024 Bond Future	Buy	58	0.00
R213 On 01/02/2024 Bond Future	Sell	58	0.00
R214 Bond Future			
R214 On 01/02/2024 Bond Future	Sell	22	0.00
R214 On 01/02/2024 Bond Future	Buy	22	0.00
R214 On 01/02/2024 Bond Future	Sell	22	0.00
R214 On 01/02/2024 Bond Future	Buy	22	0.00
R214 On 02/11/2023 Bond Future	Buy	115	0.00
R214 On 02/11/2023 Bond Future	Sell	115	0.00
R214 On 02/11/2023 Bond Future	Buy	150	0.00
R214 On 02/11/2023 Bond Future	Sell	150	0.00
R214 On 02/11/2023 Bond Future	Buy	168	0.00
R214 On 02/11/2023 Bond Future	Sell	168	0.00

R214 On 02/11/2023 Bond Future		Buy	345	0.00
R214 On 02/11/2023 Bond Future		Sell	345	0.00
R214 On 01/02/2024 Bond Future		Buy	484	0.00
R214 On 01/02/2024 Bond Future		Sell	484	0.00
R214 On 01/02/2024 Bond Future		Buy	484	0.00
R214 On 01/02/2024 Bond Future		Sell	484	0.00
R214 On 02/11/2023 Bond Future		Buy	596	0.00
R214 On 02/11/2023 Bond Future		Sell	596	0.00
R214 On 02/11/2023 Bond Future		Buy	626	0.00
R214 On 02/11/2023 Bond Future		Sell	626	0.00
R214 On 02/11/2023 Bond Future		Buy	2,000	0.00
R214 On 02/11/2023 Bond Future		Sell	2,000	0.00
R214 On 02/05/2024 Bond Future		Sell	4,750	0.00
R214 On 02/05/2024 Bond Future		Buy	4,750	0.00
R214 On 02/05/2024 Bond Future		Buy	4,750	0.00
R214 On 02/05/2024 Bond Future		Sell	4,750	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Buy	10,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Sell	10,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Buy	10,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Sell	10,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	10,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Sell	10,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	10,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Sell	10,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	10,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Buy	10,000	0.00

R214 On 02/05/2024 Bond Future	12.87 Put	Buy	10,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	10,000	0.00
Grand Total for Daily Detailed Turnover		79,655		0.00