

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/10/2023

TO DATE : 24/10/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/11/2023 Index Future			Buy	18	0.00
ALBI On 02/11/2023 Index Future			Sell	18	0.00
ALBI On 01/02/2024 Index Future			Buy	18	0.00
ALBI On 01/02/2024 Index Future			Sell	18	0.00
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Sell	1	0.00
2025 On 01/02/2024 Bond Future			Buy	1	0.00
2025 On 01/02/2024 Bond Future			Sell	4	0.00
2025 On 01/02/2024 Bond Future			Buy	4	0.00
2025 On 01/02/2024 Bond Future			Sell	6	0.00
2025 On 01/02/2024 Bond Future			Buy	6	0.00
2025 On 01/02/2024 Bond Future			Sell	7	0.00
2025 On 01/02/2024 Bond Future			Buy	7	0.00
2025 On 01/02/2024 Bond Future			Sell	17	0.00
2025 On 01/02/2024 Bond Future			Buy	17	0.00
2025 On 01/02/2024 Bond Future			Sell	22	0.00
2025 On 01/02/2024 Bond Future			Buy	22	0.00
2025 On 01/02/2024 Bond Future			Sell	26	0.00
2025 On 01/02/2024 Bond Future			Buy	26	0.00
2025 On 02/11/2023 Bond Future			Buy	32	0.00

2025 On 02/11/2023 Bond Future	Sell	32	0.00
2025 On 01/02/2024 Bond Future	Sell	32	0.00
2025 On 01/02/2024 Bond Future	Buy	32	0.00
2025 On 01/02/2024 Bond Future	Sell	47	0.00
2025 On 01/02/2024 Bond Future	Buy	47	0.00
2025 On 02/11/2023 Bond Future	Buy	47	0.00
2025 On 02/11/2023 Bond Future	Sell	47	0.00
2025 On 01/02/2024 Bond Future	Sell	76	0.00
2025 On 01/02/2024 Bond Future	Buy	76	0.00
2025 On 02/11/2023 Bond Future	Buy	95	0.00
2025 On 02/11/2023 Bond Future	Sell	95	0.00
2025 On 01/02/2024 Bond Future	Sell	95	0.00
2025 On 01/02/2024 Bond Future	Buy	95	0.00
2025 On 01/02/2024 Bond Future	Sell	103	0.00
2025 On 01/02/2024 Bond Future	Buy	103	0.00
2025 On 01/02/2024 Bond Future	Sell	184	0.00
2025 On 01/02/2024 Bond Future	Buy	184	0.00
2025 On 01/02/2024 Bond Future	Buy	190	0.00
2025 On 01/02/2024 Bond Future	Sell	190	0.00
2025 On 01/02/2024 Bond Future	Buy	190	0.00
2025 On 01/02/2024 Bond Future	Sell	190	0.00
2025 On 01/02/2024 Bond Future	Sell	193	0.00
2025 On 01/02/2024 Bond Future	Buy	193	0.00
2025 On 02/11/2023 Bond Future	Buy	193	0.00
2025 On 02/11/2023 Bond Future	Sell	193	0.00
2025 On 01/02/2024 Bond Future	Sell	214	0.00

2025 On 01/02/2024 Bond Future	Buy	214	0.00
2025 On 01/02/2024 Bond Future	Sell	367	0.00
2025 On 01/02/2024 Bond Future	Buy	367	0.00
2025 On 02/11/2023 Bond Future	Sell	367	0.00
2025 On 02/11/2023 Bond Future	Buy	367	0.00
2025 On 01/02/2024 Bond Future	Buy	660	0.00
2025 On 01/02/2024 Bond Future	Sell	660	0.00

I2033 Bond Future

2033 On 02/11/2023 Bond Future	Buy	73	0.00
2033 On 02/11/2023 Bond Future	Sell	73	0.00
2033 On 01/02/2024 Bond Future	Sell	73	0.00
2033 On 01/02/2024 Bond Future	Buy	73	0.00
2033 On 01/02/2024 Bond Future	Sell	106	0.00
2033 On 01/02/2024 Bond Future	Buy	106	0.00
2033 On 02/11/2023 Bond Future	Buy	106	0.00
2033 On 02/11/2023 Bond Future	Sell	106	0.00
2033 On 02/11/2023 Bond Future	Buy	215	0.00
2033 On 02/11/2023 Bond Future	Sell	215	0.00
2033 On 01/02/2024 Bond Future	Sell	215	0.00
2033 On 01/02/2024 Bond Future	Buy	215	0.00
2033 On 01/02/2024 Bond Future	Sell	434	0.00
2033 On 01/02/2024 Bond Future	Buy	434	0.00
2033 On 02/11/2023 Bond Future	Buy	434	0.00
2033 On 02/11/2023 Bond Future	Sell	434	0.00
2033 On 02/11/2023 Bond Future	Buy	828	0.00

2033 On 02/11/2023 Bond Future	Sell	828	0.00
2033 On 01/02/2024 Bond Future	Sell	828	0.00
2033 On 01/02/2024 Bond Future	Buy	828	0.00
I2038 Bond Future			
2038 On 01/02/2024 Bond Future	Sell	27	0.00
2038 On 01/02/2024 Bond Future	Buy	27	0.00
2038 On 01/02/2024 Bond Future	Sell	27	0.00
2038 On 01/02/2024 Bond Future	Buy	27	0.00
I2046 Bond Future			
2046 On 01/02/2024 Bond Future	Sell	81	0.00
2046 On 01/02/2024 Bond Future	Buy	81	0.00
2046 On 02/11/2023 Bond Future	Buy	81	0.00
2046 On 02/11/2023 Bond Future	Sell	81	0.00
2046 On 02/11/2023 Bond Future	Buy	117	0.00
2046 On 02/11/2023 Bond Future	Sell	117	0.00
2046 On 01/02/2024 Bond Future	Sell	117	0.00
2046 On 01/02/2024 Bond Future	Buy	117	0.00
2046 On 01/02/2024 Bond Future	Sell	239	0.00
2046 On 01/02/2024 Bond Future	Buy	239	0.00
2046 On 02/11/2023 Bond Future	Buy	239	0.00
2046 On 02/11/2023 Bond Future	Sell	239	0.00
2046 On 02/11/2023 Bond Future	Buy	483	0.00
2046 On 02/11/2023 Bond Future	Sell	483	0.00
2046 On 01/02/2024 Bond Future	Sell	483	0.00
2046 On 01/02/2024 Bond Future	Buy	483	0.00

2046 On 01/02/2024 Bond Future	Sell	920	0.00
2046 On 01/02/2024 Bond Future	Buy	920	0.00
2046 On 02/11/2023 Bond Future	Sell	920	0.00
2046 On 02/11/2023 Bond Future	Buy	920	0.00
IGOV Index Future			
IGOV On 01/02/2024 Index Future	Sell	5	0.00
IGOV On 01/02/2024 Index Future	Buy	5	0.00
IGOV On 01/02/2024 Index Future	Buy	5	0.00
IGOV On 01/02/2024 Index Future	Sell	5	0.00
IGOV On 02/11/2023 Index Future	Buy	5	0.00
IGOV On 02/11/2023 Index Future	Sell	5	0.00
IGOV On 02/11/2023 Index Future	Sell	5	0.00
IGOV On 02/11/2023 Index Future	Buy	5	0.00
IGOV On 02/11/2023 Index Future	Buy	171	0.00
IGOV On 02/11/2023 Index Future	Sell	171	0.00
IGOV On 01/02/2024 Index Future	Sell	171	0.00
IGOV On 01/02/2024 Index Future	Buy	171	0.00
R186 Bond Future			
R186 On 02/11/2023 Bond Future	Sell	370	0.00
R186 On 02/11/2023 Bond Future	Sell	370	0.00
R186 On 02/11/2023 Bond Future	Buy	370	0.00
R186 On 02/11/2023 Bond Future	Buy	370	0.00
R186 On 02/11/2023 Bond Future	Buy	1,600	0.00
R186 On 02/11/2023 Bond Future	Sell	1,600	0.00
R186 On 02/11/2023 Bond Future	Buy	1,600	0.00

R186 On 02/11/2023 Bond Future	Sell	1,600	0.00
R186 On 02/11/2023 Bond Future	Buy	1,600	0.00
R186 On 02/11/2023 Bond Future	Sell	1,600	0.00
R186 On 01/02/2024 Bond Future	Sell	1,600	0.00
R186 On 01/02/2024 Bond Future	Buy	1,600	0.00
R186 On 01/02/2024 Bond Future	Buy	1,600	0.00
R186 On 01/02/2024 Bond Future	Sell	1,600	0.00
R186 On 01/02/2024 Bond Future	Buy	1,600	0.00
R186 On 01/02/2024 Bond Future	Sell	1,600	0.00
R186 On 01/02/2024 Bond Future	Sell	3,500	0.00
R186 On 01/02/2024 Bond Future	Buy	3,500	0.00
R186 On 01/02/2024 Bond Future	Sell	3,500	0.00
R186 On 01/02/2024 Bond Future	Buy	3,500	0.00
R186 On 02/11/2023 Bond Future	Sell	3,500	0.00
R186 On 02/11/2023 Bond Future	Sell	3,500	0.00
R186 On 02/11/2023 Bond Future	Buy	3,500	0.00
R186 On 02/11/2023 Bond Future	Buy	3,500	0.00
R186 On 02/11/2023 Bond Future	Sell	6,060	0.00
R186 On 02/11/2023 Bond Future	Buy	6,060	0.00
R186 On 01/02/2024 Bond Future	Sell	6,060	0.00
R186 On 01/02/2024 Bond Future	Buy	6,060	0.00
R2030 Bond Future			
2030 On 02/11/2023 Bond Future	Sell	500	0.00
2030 On 02/11/2023 Bond Future	Buy	500	0.00
2030 On 02/11/2023 Bond Future	Sell	500	0.00

2030 On 02/11/2023 Bond Future	Buy	500	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
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	3,200	0.00
2030 On 01/02/2024 Bond Future	Buy	3,200	0.00
2030 On 01/02/2024 Bond Future	Sell	3,200	0.00
2030 On 01/02/2024 Bond Future	Buy	3,200	0.00
2030 On 02/11/2023 Bond Future	Sell	3,200	0.00
2030 On 02/11/2023 Bond Future	Buy	3,200	0.00
2030 On 02/11/2023 Bond Future	Buy	3,200	0.00
2030 On 02/11/2023 Bond Future	Sell	3,200	0.00
R2032 Bond Future			
2032 On 02/11/2023 Bond Future	Buy	58	0.00
2032 On 02/11/2023 Bond Future	Sell	58	0.00
2032 On 01/02/2024 Bond Future	Sell	58	0.00

2032 On 01/02/2024 Bond Future	Buy	58	0.00
2032 On 01/02/2024 Bond Future	Buy	60	0.00
2032 On 01/02/2024 Bond Future	Sell	60	0.00
2032 On 01/02/2024 Bond Future	Buy	60	0.00
2032 On 01/02/2024 Bond Future	Sell	60	0.00
2032 On 01/02/2024 Bond Future	Buy	60	0.00
2032 On 01/02/2024 Bond Future	Sell	60	0.00
2032 On 01/02/2024 Bond Future	Sell	64	0.00
2032 On 01/02/2024 Bond Future	Buy	64	0.00
2032 On 02/11/2023 Bond Future	Buy	64	0.00
2032 On 02/11/2023 Bond Future	Sell	64	0.00
2032 On 02/11/2023 Bond Future	Buy	432	0.00
2032 On 02/11/2023 Bond Future	Sell	432	0.00
2032 On 01/02/2024 Bond Future	Sell	432	0.00
2032 On 01/02/2024 Bond Future	Buy	432	0.00
2032 On 01/02/2024 Bond Future	Sell	591	0.00
2032 On 01/02/2024 Bond Future	Buy	591	0.00
2032 On 02/11/2023 Bond Future	Buy	591	0.00
2032 On 02/11/2023 Bond Future	Sell	591	0.00
2032 On 02/11/2023 Bond Future	Buy	726	0.00
2032 On 02/11/2023 Bond Future	Sell	726	0.00
2032 On 01/02/2024 Bond Future	Sell	726	0.00
2032 On 01/02/2024 Bond Future	Buy	726	0.00
2032 On 01/02/2024 Bond Future	Sell	1,871	0.00
2032 On 01/02/2024 Bond Future	Buy	1,871	0.00
2032 On 02/11/2023 Bond Future	Sell	1,871	0.00

2032 On 02/11/2023 Bond Future	Buy	1,871	0.00
2032 On 02/11/2023 Bond Future	Buy	2,250	0.00
2032 On 02/11/2023 Bond Future	Buy	2,250	0.00
2032 On 02/11/2023 Bond Future	Sell	2,250	0.00
2032 On 02/11/2023 Bond Future	Sell	2,250	0.00
2032 On 02/11/2023 Bond Future	Buy	2,250	0.00
2032 On 02/11/2023 Bond Future	Sell	2,250	0.00
2032 On 01/02/2024 Bond Future	Buy	2,250	0.00
2032 On 01/02/2024 Bond Future	Sell	2,250	0.00
2032 On 01/02/2024 Bond Future	Sell	2,250	0.00
2032 On 01/02/2024 Bond Future	Buy	2,250	0.00
2032 On 01/02/2024 Bond Future	Sell	2,250	0.00
2032 On 01/02/2024 Bond Future	Buy	2,250	0.00
2032 On 01/02/2024 Bond Future	Sell	2,950	0.00
2032 On 01/02/2024 Bond Future	Buy	2,950	0.00
2032 On 01/02/2024 Bond Future	Sell	2,950	0.00
2032 On 01/02/2024 Bond Future	Buy	2,950	0.00
2032 On 02/11/2023 Bond Future	Sell	2,950	0.00
2032 On 02/11/2023 Bond Future	Buy	2,950	0.00
2032 On 02/11/2023 Bond Future	Sell	2,950	0.00
2032 On 02/11/2023 Bond Future	Buy	2,950	0.00
R2035 Bond Future			
R035 On 02/11/2023 Bond Future	Buy	200	0.00
R035 On 02/11/2023 Bond Future	Sell	200	0.00
R035 On 02/11/2023 Bond Future	Buy	200	0.00

R035 On 02/11/2023 Bond Future	Sell	200	0.00
R035 On 02/11/2023 Bond Future	Buy	500	0.00
R035 On 02/11/2023 Bond Future	Sell	500	0.00
R035 On 01/02/2024 Bond Future	Sell	500	0.00
R035 On 01/02/2024 Bond Future	Buy	500	0.00
R035 On 01/02/2024 Bond Future	Sell	1,000	0.00
R035 On 01/02/2024 Bond Future	Buy	1,000	0.00
R035 On 01/02/2024 Bond Future	Buy	1,000	0.00
R035 On 01/02/2024 Bond Future	Sell	1,000	0.00
R035 On 01/02/2024 Bond Future	Buy	1,000	0.00
R035 On 01/02/2024 Bond Future	Sell	1,000	0.00
R035 On 02/11/2023 Bond Future	Sell	1,000	0.00
R035 On 02/11/2023 Bond Future	Buy	1,000	0.00
R035 On 02/11/2023 Bond Future	Buy	1,000	0.00
R035 On 02/11/2023 Bond Future	Buy	1,000	0.00
R035 On 02/11/2023 Bond Future	Sell	1,000	0.00
R035 On 02/11/2023 Bond Future	Sell	1,000	0.00
R035 On 02/11/2023 Bond Future	Buy	1,650	0.00
R035 On 02/11/2023 Bond Future	Sell	1,650	0.00
R035 On 02/11/2023 Bond Future	Buy	1,650	0.00
R035 On 02/11/2023 Bond Future	Sell	1,650	0.00
R035 On 01/02/2024 Bond Future	Sell	1,650	0.00
R035 On 01/02/2024 Bond Future	Buy	1,650	0.00
R035 On 01/02/2024 Bond Future	Sell	1,650	0.00
R035 On 01/02/2024 Bond Future	Buy	1,650	0.00

R2037 Bond Future

2037 On 01/02/2024 Bond Future	Sell	7	0.00
2037 On 01/02/2024 Bond Future	Buy	7	0.00
2037 On 01/02/2024 Bond Future	Buy	7	0.00
2037 On 01/02/2024 Bond Future	Sell	7	0.00
2037 On 01/02/2024 Bond Future	Buy	7	0.00
2037 On 01/02/2024 Bond Future	Sell	7	0.00
2037 On 01/02/2024 Bond Future	Sell	44	0.00
2037 On 01/02/2024 Bond Future	Buy	44	0.00
2037 On 02/11/2023 Bond Future	Buy	44	0.00
2037 On 02/11/2023 Bond Future	Sell	44	0.00
2037 On 02/11/2023 Bond Future	Buy	164	0.00
2037 On 02/11/2023 Bond Future	Sell	164	0.00
2037 On 01/02/2024 Bond Future	Sell	164	0.00
2037 On 01/02/2024 Bond Future	Buy	164	0.00
2037 On 01/02/2024 Bond Future	Sell	262	0.00
2037 On 01/02/2024 Bond Future	Buy	262	0.00
2037 On 02/11/2023 Bond Future	Buy	262	0.00
2037 On 02/11/2023 Bond Future	Sell	262	0.00
2037 On 07/11/2024 Bond Future	Buy	1,165	0.00
2037 On 07/11/2024 Bond Future	Sell	1,165	0.00
2037 On 07/11/2024 Bond Future	Buy	1,165	0.00
2037 On 07/11/2024 Bond Future	Sell	1,165	0.00
2037 On 01/02/2024 Bond Future	Sell	1,222	0.00
2037 On 01/02/2024 Bond Future	Buy	1,222	0.00

2037 On 02/11/2023 Bond Future	Buy	1,222	0.00
2037 On 02/11/2023 Bond Future	Sell	1,222	0.00
2037 On 02/11/2023 Bond Future	Buy	2,145	0.00
2037 On 02/11/2023 Bond Future	Sell	2,145	0.00
2037 On 01/02/2024 Bond Future	Sell	2,145	0.00
2037 On 01/02/2024 Bond Future	Buy	2,145	0.00
2037 On 01/02/2024 Bond Future	Sell	2,258	0.00
2037 On 01/02/2024 Bond Future	Buy	2,258	0.00
2037 On 02/11/2023 Bond Future	Buy	2,258	0.00
2037 On 02/11/2023 Bond Future	Sell	2,258	0.00
2037 On 02/11/2023 Bond Future	Buy	6,095	0.00
2037 On 02/11/2023 Bond Future	Sell	6,095	0.00
2037 On 01/02/2024 Bond Future	Sell	6,095	0.00
2037 On 01/02/2024 Bond Future	Buy	6,095	0.00
R2040 Bond Future			
2040 On 02/11/2023 Bond Future	Sell	2,500	0.00
2040 On 02/11/2023 Bond Future	Buy	2,500	0.00
2040 On 01/02/2024 Bond Future	Sell	2,500	0.00
2040 On 01/02/2024 Bond Future	Buy	2,500	0.00
R2048 Bond Future			
R248 On 02/11/2023 Bond Future	Buy	7,150	0.00
R248 On 02/11/2023 Bond Future	Sell	7,150	0.00
R248 On 01/02/2024 Bond Future	Sell	7,150	0.00
R248 On 01/02/2024 Bond Future	Buy	7,150	0.00

R209 Bond Future

R209 On 02/11/2023 Bond Future	Sell	206	0.00
R209 On 02/11/2023 Bond Future	Buy	206	0.00
R209 On 02/11/2023 Bond Future	Buy	206	0.00
R209 On 02/11/2023 Bond Future	Sell	206	0.00
R209 On 01/02/2024 Bond Future	Sell	206	0.00
R209 On 01/02/2024 Bond Future	Buy	206	0.00
R209 On 01/02/2024 Bond Future	Buy	206	0.00
R209 On 01/02/2024 Bond Future	Sell	206	0.00
Grand Total for Daily Detailed Turnover		160,691	0.00