

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/08/2023

TO DATE : 29/08/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 02/11/2023 Bond Future		9.89 Call	Buy	6	0.00
2030 On 02/11/2023 Bond Future		9.89 Call	Sell	6	0.00
2030 On 02/11/2023 Bond Future		10.39 Call	Buy	6	0.00
2030 On 02/11/2023 Bond Future		10.39 Call	Sell	6	0.00
2030 On 01/02/2024 Bond Future		9.89 Call	Buy	6	0.00
2030 On 01/02/2024 Bond Future		9.89 Call	Sell	6	0.00
2030 On 01/02/2024 Bond Future		10.39 Call	Buy	6	0.00
2030 On 01/02/2024 Bond Future		10.39 Call	Sell	6	0.00
2030 On 01/02/2024 Bond Future		11.86 Put	Buy	6	0.00
2030 On 01/02/2024 Bond Future		11.86 Put	Sell	6	0.00
2030 On 02/11/2023 Bond Future		11.43 Put	Buy	6	0.00
2030 On 02/11/2023 Bond Future		11.43 Put	Sell	6	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Buy	7	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Sell	7	0.00
2030 On 02/05/2024 Bond Future		11.12 Call	Buy	7	0.00
2030 On 02/05/2024 Bond Future		11.12 Call	Sell	7	0.00
2030 On 02/11/2023 Bond Future		10.62 Call	Buy	7	0.00
2030 On 02/11/2023 Bond Future		10.62 Call	Sell	7	0.00
2030 On 02/11/2023 Bond Future		11.12 Call	Buy	7	0.00
2030 On 02/11/2023 Bond Future		11.12 Call	Sell	7	0.00
2030 On 02/11/2023 Bond Future		12.27 Put	Buy	7	0.00

2030 On 02/11/2023 Bond Future	12.27 Put	Sell	7	0.00
2030 On 02/05/2024 Bond Future	13.15 Put	Buy	7	0.00
2030 On 02/05/2024 Bond Future	13.15 Put	Sell	7	0.00
2030 On 02/05/2024 Bond Future	9.66 Call	Buy	12	0.00
2030 On 02/05/2024 Bond Future	9.66 Call	Sell	12	0.00
2030 On 02/05/2024 Bond Future	10.16 Call	Buy	12	0.00
2030 On 02/05/2024 Bond Future	10.16 Call	Sell	12	0.00
2030 On 02/05/2024 Bond Future	11.94 Put	Buy	12	0.00
2030 On 02/05/2024 Bond Future	11.94 Put	Sell	12	0.00
2030 On 02/11/2023 Bond Future		Sell	660	0.00
2030 On 02/11/2023 Bond Future		Buy	660	0.00

R2032 Bond Future

2032 On 02/11/2023 Bond Future	10.59 Call	Buy	6	0.00
2032 On 02/11/2023 Bond Future	10.59 Call	Sell	6	0.00
2032 On 02/11/2023 Bond Future	11.09 Call	Buy	6	0.00
2032 On 02/11/2023 Bond Future	11.09 Call	Sell	6	0.00
2032 On 01/02/2024 Bond Future	10.59 Call	Buy	6	0.00
2032 On 01/02/2024 Bond Future	10.59 Call	Sell	6	0.00
2032 On 01/02/2024 Bond Future	11.09 Call	Buy	6	0.00
2032 On 01/02/2024 Bond Future	11.09 Call	Sell	6	0.00
2032 On 02/05/2024 Bond Future	10.59 Call	Buy	6	0.00
2032 On 02/05/2024 Bond Future	10.59 Call	Sell	6	0.00
2032 On 02/05/2024 Bond Future	11.09 Call	Buy	6	0.00
2032 On 02/05/2024 Bond Future	11.09 Call	Sell	6	0.00
2032 On 02/05/2024 Bond Future	13.18 Put	Buy	6	0.00

2032 On 02/05/2024 Bond Future	13.18	Put	Sell	6	0.00
2032 On 01/02/2024 Bond Future	12.73	Put	Buy	6	0.00
2032 On 01/02/2024 Bond Future	12.73	Put	Sell	6	0.00
2032 On 02/11/2023 Bond Future	12.26	Put	Buy	6	0.00
2032 On 02/11/2023 Bond Future	12.26	Put	Sell	6	0.00
2032 On 01/02/2024 Bond Future	10.01	Call	Buy	9	0.00
2032 On 01/02/2024 Bond Future	10.01	Call	Sell	9	0.00
2032 On 01/02/2024 Bond Future	10.76	Call	Buy	9	0.00
2032 On 01/02/2024 Bond Future	10.76	Call	Sell	9	0.00
2032 On 01/02/2024 Bond Future	12.62	Put	Buy	9	0.00
2032 On 01/02/2024 Bond Future	12.62	Put	Sell	9	0.00
2032 On 02/05/2024 Bond Future	10.36	Call	Buy	12	0.00
2032 On 02/05/2024 Bond Future	10.36	Call	Sell	12	0.00
2032 On 02/05/2024 Bond Future	10.86	Call	Buy	12	0.00
2032 On 02/05/2024 Bond Future	10.86	Call	Sell	12	0.00
2032 On 02/05/2024 Bond Future	12.90	Put	Buy	12	0.00
2032 On 02/05/2024 Bond Future	12.90	Put	Sell	12	0.00
2032 On 02/11/2023 Bond Future			Buy	37	0.00
2032 On 02/11/2023 Bond Future			Sell	37	0.00
2032 On 02/11/2023 Bond Future			Buy	56	0.00
2032 On 02/11/2023 Bond Future			Sell	56	0.00
2032 On 02/11/2023 Bond Future			Buy	69	0.00
2032 On 02/11/2023 Bond Future			Sell	69	0.00
2032 On 02/11/2023 Bond Future			Buy	93	0.00
2032 On 02/11/2023 Bond Future			Sell	93	0.00
2032 On 02/11/2023 Bond Future			Buy	98	0.00

2032 On 02/11/2023 Bond Future	Sell	98	0.00
2032 On 02/11/2023 Bond Future	Buy	102	0.00
2032 On 02/11/2023 Bond Future	Sell	102	0.00
2032 On 02/11/2023 Bond Future	Buy	118	0.00
2032 On 02/11/2023 Bond Future	Sell	118	0.00
2032 On 02/11/2023 Bond Future	Buy	131	0.00
2032 On 02/11/2023 Bond Future	Sell	131	0.00
2032 On 02/11/2023 Bond Future	Buy	159	0.00
2032 On 02/11/2023 Bond Future	Sell	159	0.00
2032 On 02/11/2023 Bond Future	Buy	223	0.00
2032 On 02/11/2023 Bond Future	Sell	223	0.00
2032 On 02/11/2023 Bond Future	Buy	258	0.00
2032 On 02/11/2023 Bond Future	Sell	258	0.00
2032 On 02/11/2023 Bond Future	Buy	310	0.00
2032 On 02/11/2023 Bond Future	Sell	310	0.00
2032 On 02/11/2023 Bond Future	Buy	650	0.00
2032 On 02/11/2023 Bond Future	Sell	650	0.00
2032 On 02/11/2023 Bond Future	Buy	675	0.00
2032 On 02/11/2023 Bond Future	Sell	675	0.00
2032 On 02/11/2023 Bond Future	Buy	893	0.00
2032 On 02/11/2023 Bond Future	Sell	893	0.00
2032 On 02/11/2023 Bond Future	Buy	3,872	0.00
2032 On 02/11/2023 Bond Future	Sell	3,872	0.00
R2035 Bond Future			
R035 On 02/11/2023 Bond Future	Sell	8	0.00

R035 On 02/11/2023 Bond Future			Buy	8	0.00
R035 On 02/11/2023 Bond Future	10.62	Call	Buy	10	0.00
R035 On 02/11/2023 Bond Future	10.62	Call	Sell	10	0.00
R035 On 02/11/2023 Bond Future	11.12	Call	Buy	10	0.00
R035 On 02/11/2023 Bond Future	11.12	Call	Sell	10	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Buy	10	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Sell	10	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Buy	10	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Sell	10	0.00
R035 On 01/02/2024 Bond Future	11.12	Call	Buy	10	0.00
R035 On 01/02/2024 Bond Future	11.12	Call	Sell	10	0.00
R035 On 01/02/2024 Bond Future	11.12	Call	Buy	10	0.00
R035 On 01/02/2024 Bond Future	11.12	Call	Sell	10	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Buy	10	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Sell	10	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Buy	10	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Sell	10	0.00
R035 On 02/11/2023 Bond Future	12.85	Put	Buy	10	0.00
R035 On 02/11/2023 Bond Future	12.85	Put	Sell	10	0.00
R2040 Bond Future					
2040 On 01/02/2024 Bond Future			Buy	170	0.00
2040 On 01/02/2024 Bond Future			Sell	170	0.00
2040 On 01/02/2024 Bond Future			Buy	170	0.00
2040 On 01/02/2024 Bond Future			Sell	170	0.00
2040 On 01/02/2024 Bond Future			Buy	170	0.00

2040 On 01/02/2024 Bond Future	Sell	170	0.00
R2048 Bond Future			
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	Buy	2	0.00
R248 On 02/11/2023 Bond Future	Sell	2	0.00
R248 On 02/11/2023 Bond Future	Buy	6	0.00
R248 On 02/11/2023 Bond Future	Sell	6	0.00
R213 Bond Future			
R213 On 02/11/2023 Bond Future	Sell	8	0.00
R213 On 02/11/2023 Bond Future	Buy	8	0.00
Grand Total for Daily Detailed Turnover		9,263	0.00