

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/09/2023

TO DATE : 01/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/11/2023 Bond Future			Sell	96	0.00
R186 On 02/11/2023 Bond Future			Buy	96	0.00
R2030 Bond Future					
2030 On 02/11/2023 Bond Future		9.89 Call	Buy	12	0.00
2030 On 02/11/2023 Bond Future		9.89 Call	Sell	12	0.00
2030 On 01/02/2024 Bond Future		9.89 Call	Buy	12	0.00
2030 On 01/02/2024 Bond Future		9.89 Call	Sell	12	0.00
2030 On 01/02/2024 Bond Future		11.86 Put	Buy	12	0.00
2030 On 01/02/2024 Bond Future		11.86 Put	Sell	12	0.00
2030 On 02/11/2023 Bond Future		11.43 Put	Buy	12	0.00
2030 On 02/11/2023 Bond Future		11.43 Put	Sell	12	0.00
2030 On 02/11/2023 Bond Future		10.62 Call	Buy	14	0.00
2030 On 02/11/2023 Bond Future		10.62 Call	Sell	14	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Buy	14	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Sell	14	0.00
2030 On 02/05/2024 Bond Future		13.15 Put	Buy	14	0.00
2030 On 02/05/2024 Bond Future		13.15 Put	Sell	14	0.00
2030 On 02/11/2023 Bond Future		12.27 Put	Buy	14	0.00
2030 On 02/11/2023 Bond Future		12.27 Put	Sell	14	0.00
2030 On 02/11/2023 Bond Future			Buy	23	0.00

2030 On 02/11/2023 Bond Future		Sell	23	0.00
2030 On 02/05/2024 Bond Future	9.66 Call	Buy	24	0.00
2030 On 02/05/2024 Bond Future	9.66 Call	Sell	24	0.00
2030 On 02/05/2024 Bond Future	11.94 Put	Buy	24	0.00
2030 On 02/05/2024 Bond Future	11.94 Put	Sell	24	0.00
2030 On 02/11/2023 Bond Future		Buy	32	0.00
2030 On 02/11/2023 Bond Future		Sell	32	0.00
2030 On 02/11/2023 Bond Future		Buy	36	0.00
2030 On 02/11/2023 Bond Future		Sell	36	0.00
2030 On 02/11/2023 Bond Future		Buy	52	0.00
2030 On 02/11/2023 Bond Future		Sell	52	0.00
2030 On 02/11/2023 Bond Future		Buy	65	0.00
2030 On 02/11/2023 Bond Future		Sell	65	0.00
2030 On 02/11/2023 Bond Future		Buy	66	0.00
2030 On 02/11/2023 Bond Future		Sell	66	0.00
2030 On 02/11/2023 Bond Future		Buy	74	0.00
2030 On 02/11/2023 Bond Future		Sell	74	0.00
2030 On 02/11/2023 Bond Future		Buy	91	0.00
2030 On 02/11/2023 Bond Future		Sell	91	0.00
2030 On 02/11/2023 Bond Future		Buy	101	0.00
2030 On 02/11/2023 Bond Future		Sell	101	0.00
2030 On 02/11/2023 Bond Future		Buy	540	0.00
2030 On 02/11/2023 Bond Future		Sell	540	0.00
2030 On 02/11/2023 Bond Future		Buy	657	0.00
2030 On 02/11/2023 Bond Future		Sell	657	0.00
2030 On 02/11/2023 Bond Future		Buy	1,217	0.00

2030 On 02/11/2023 Bond Future		Sell	1,217	0.00
2030 On 02/11/2023 Bond Future		Buy	1,313	0.00
2030 On 02/11/2023 Bond Future		Sell	1,313	0.00
2030 On 02/11/2023 Bond Future		Buy	3,101	0.00
2030 On 02/11/2023 Bond Future		Sell	3,101	0.00
2030 On 02/11/2023 Bond Future		Sell	6,288	0.00
2030 On 02/11/2023 Bond Future		Buy	6,288	0.00

R2032 Bond Future

2032 On 02/11/2023 Bond Future		Buy	4	0.00
2032 On 02/11/2023 Bond Future		Sell	4	0.00
2032 On 02/11/2023 Bond Future		Buy	5	0.00
2032 On 02/11/2023 Bond Future		Sell	5	0.00
2032 On 02/11/2023 Bond Future		Buy	9	0.00
2032 On 02/11/2023 Bond Future		Sell	9	0.00
2032 On 02/11/2023 Bond Future		Buy	10	0.00
2032 On 02/11/2023 Bond Future		Sell	10	0.00
2032 On 02/11/2023 Bond Future	10.59 Call	Buy	12	0.00
2032 On 02/11/2023 Bond Future	10.59 Call	Sell	12	0.00
2032 On 01/02/2024 Bond Future	10.59 Call	Buy	12	0.00
2032 On 01/02/2024 Bond Future	10.59 Call	Sell	12	0.00
2032 On 02/05/2024 Bond Future	10.59 Call	Buy	12	0.00
2032 On 02/05/2024 Bond Future	10.59 Call	Sell	12	0.00
2032 On 02/11/2023 Bond Future		Buy	12	0.00
2032 On 02/11/2023 Bond Future		Sell	12	0.00
2032 On 02/05/2024 Bond Future	13.18 Put	Buy	12	0.00

2032 On 02/05/2024 Bond Future	13.18 Put	Sell	12	0.00
2032 On 01/02/2024 Bond Future	12.73 Put	Buy	12	0.00
2032 On 01/02/2024 Bond Future	12.73 Put	Sell	12	0.00
2032 On 02/11/2023 Bond Future	12.26 Put	Buy	12	0.00
2032 On 02/11/2023 Bond Future	12.26 Put	Sell	12	0.00
2032 On 02/11/2023 Bond Future		Buy	14	0.00
2032 On 02/11/2023 Bond Future		Sell	14	0.00
2032 On 02/11/2023 Bond Future		Buy	15	0.00
2032 On 02/11/2023 Bond Future		Sell	15	0.00
2032 On 02/11/2023 Bond Future		Buy	16	0.00
2032 On 02/11/2023 Bond Future		Sell	16	0.00
2032 On 02/11/2023 Bond Future		Buy	17	0.00
2032 On 02/11/2023 Bond Future		Sell	17	0.00
2032 On 01/02/2024 Bond Future	10.01 Call	Buy	18	0.00
2032 On 01/02/2024 Bond Future	10.01 Call	Sell	18	0.00
2032 On 02/11/2023 Bond Future		Buy	18	0.00
2032 On 02/11/2023 Bond Future		Sell	18	0.00
2032 On 02/11/2023 Bond Future		Buy	18	0.00
2032 On 02/11/2023 Bond Future		Sell	18	0.00
2032 On 01/02/2024 Bond Future	12.62 Put	Buy	18	0.00
2032 On 01/02/2024 Bond Future	12.62 Put	Sell	18	0.00
2032 On 02/11/2023 Bond Future		Buy	19	0.00
2032 On 02/11/2023 Bond Future		Sell	19	0.00
2032 On 02/11/2023 Bond Future		Buy	23	0.00
2032 On 02/11/2023 Bond Future		Sell	23	0.00
2032 On 02/05/2024 Bond Future	10.36 Call	Buy	24	0.00

2032 On 02/05/2024 Bond Future	10.36 Call	Sell	24	0.00
2032 On 02/11/2023 Bond Future		Buy	24	0.00
2032 On 02/11/2023 Bond Future		Sell	24	0.00
2032 On 02/11/2023 Bond Future		Buy	24	0.00
2032 On 02/11/2023 Bond Future		Sell	24	0.00
2032 On 02/05/2024 Bond Future	12.90 Put	Buy	24	0.00
2032 On 02/05/2024 Bond Future	12.90 Put	Sell	24	0.00
2032 On 02/11/2023 Bond Future		Buy	25	0.00
2032 On 02/11/2023 Bond Future		Sell	25	0.00
2032 On 02/11/2023 Bond Future		Buy	25	0.00
2032 On 02/11/2023 Bond Future		Sell	25	0.00
2032 On 02/11/2023 Bond Future		Buy	26	0.00
2032 On 02/11/2023 Bond Future		Sell	26	0.00
2032 On 02/11/2023 Bond Future		Buy	27	0.00
2032 On 02/11/2023 Bond Future		Sell	27	0.00
2032 On 02/11/2023 Bond Future		Buy	28	0.00
2032 On 02/11/2023 Bond Future		Sell	28	0.00
2032 On 02/11/2023 Bond Future		Buy	29	0.00
2032 On 02/11/2023 Bond Future		Sell	29	0.00
2032 On 02/11/2023 Bond Future		Buy	30	0.00
2032 On 02/11/2023 Bond Future		Sell	30	0.00
2032 On 02/11/2023 Bond Future		Buy	32	0.00
2032 On 02/11/2023 Bond Future		Sell	32	0.00
2032 On 02/11/2023 Bond Future		Buy	33	0.00
2032 On 02/11/2023 Bond Future		Sell	33	0.00
2032 On 02/11/2023 Bond Future		Buy	36	0.00

2032 On 02/11/2023 Bond Future	Sell	36	0.00
2032 On 02/11/2023 Bond Future	Buy	39	0.00
2032 On 02/11/2023 Bond Future	Sell	39	0.00
2032 On 02/11/2023 Bond Future	Buy	40	0.00
2032 On 02/11/2023 Bond Future	Sell	40	0.00
2032 On 02/11/2023 Bond Future	Buy	44	0.00
2032 On 02/11/2023 Bond Future	Sell	44	0.00
2032 On 02/11/2023 Bond Future	Buy	55	0.00
2032 On 02/11/2023 Bond Future	Sell	55	0.00
2032 On 02/11/2023 Bond Future	Buy	57	0.00
2032 On 02/11/2023 Bond Future	Sell	57	0.00
2032 On 02/11/2023 Bond Future	Buy	61	0.00
2032 On 02/11/2023 Bond Future	Sell	61	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	71	0.00
2032 On 02/11/2023 Bond Future	Sell	71	0.00
2032 On 02/11/2023 Bond Future	Buy	77	0.00
2032 On 02/11/2023 Bond Future	Sell	77	0.00
2032 On 02/11/2023 Bond Future	Buy	85	0.00
2032 On 02/11/2023 Bond Future	Sell	85	0.00
2032 On 02/11/2023 Bond Future	Buy	86	0.00
2032 On 02/11/2023 Bond Future	Sell	86	0.00
2032 On 02/11/2023 Bond Future	Buy	105	0.00
2032 On 02/11/2023 Bond Future	Sell	105	0.00
2032 On 02/11/2023 Bond Future	Buy	142	0.00

2032 On 02/11/2023 Bond Future	Sell	142	0.00
2032 On 02/11/2023 Bond Future	Buy	150	0.00
2032 On 02/11/2023 Bond Future	Sell	150	0.00
2032 On 02/11/2023 Bond Future	Buy	155	0.00
2032 On 02/11/2023 Bond Future	Sell	155	0.00
2032 On 02/11/2023 Bond Future	Buy	160	0.00
2032 On 02/11/2023 Bond Future	Sell	160	0.00
2032 On 02/11/2023 Bond Future	Buy	167	0.00
2032 On 02/11/2023 Bond Future	Sell	167	0.00
2032 On 02/11/2023 Bond Future	Buy	180	0.00
2032 On 02/11/2023 Bond Future	Sell	180	0.00
2032 On 02/11/2023 Bond Future	Buy	180	0.00
2032 On 02/11/2023 Bond Future	Sell	180	0.00
2032 On 02/11/2023 Bond Future	Buy	186	0.00
2032 On 02/11/2023 Bond Future	Sell	186	0.00
2032 On 02/11/2023 Bond Future	Buy	200	0.00
2032 On 02/11/2023 Bond Future	Sell	200	0.00
2032 On 02/11/2023 Bond Future	Buy	220	0.00
2032 On 02/11/2023 Bond Future	Sell	220	0.00
2032 On 02/11/2023 Bond Future	Buy	242	0.00
2032 On 02/11/2023 Bond Future	Sell	242	0.00
2032 On 02/11/2023 Bond Future	Buy	247	0.00
2032 On 02/11/2023 Bond Future	Sell	247	0.00
2032 On 02/11/2023 Bond Future	Buy	318	0.00
2032 On 02/11/2023 Bond Future	Sell	318	0.00
2032 On 02/11/2023 Bond Future	Buy	340	0.00

2032 On 02/11/2023 Bond Future	Sell	340	0.00
2032 On 02/11/2023 Bond Future	Buy	394	0.00
2032 On 02/11/2023 Bond Future	Sell	394	0.00
2032 On 02/11/2023 Bond Future	Buy	427	0.00
2032 On 02/11/2023 Bond Future	Sell	427	0.00
2032 On 02/11/2023 Bond Future	Buy	472	0.00
2032 On 02/11/2023 Bond Future	Sell	472	0.00
2032 On 02/11/2023 Bond Future	Buy	703	0.00
2032 On 02/11/2023 Bond Future	Sell	703	0.00
2032 On 02/11/2023 Bond Future	Buy	943	0.00
2032 On 02/11/2023 Bond Future	Sell	943	0.00
2032 On 02/11/2023 Bond Future	Buy	955	0.00
2032 On 02/11/2023 Bond Future	Sell	955	0.00
2032 On 02/11/2023 Bond Future	Buy	991	0.00
2032 On 02/11/2023 Bond Future	Sell	991	0.00
2032 On 02/11/2023 Bond Future	Buy	1,030	0.00
2032 On 02/11/2023 Bond Future	Sell	1,030	0.00
2032 On 02/11/2023 Bond Future	Sell	1,068	0.00
2032 On 02/11/2023 Bond Future	Buy	1,068	0.00
2032 On 02/11/2023 Bond Future	Buy	1,103	0.00
2032 On 02/11/2023 Bond Future	Sell	1,103	0.00
2032 On 02/11/2023 Bond Future	Buy	1,360	0.00
2032 On 02/11/2023 Bond Future	Sell	1,360	0.00
2032 On 02/11/2023 Bond Future	Sell	1,480	0.00
2032 On 02/11/2023 Bond Future	Buy	1,480	0.00
2032 On 02/11/2023 Bond Future	Buy	5,904	0.00

2032 On 02/11/2023 Bond Future			Sell	5,904	0.00
R2035 Bond Future					
R035 On 02/11/2023 Bond Future	10.62	Call	Buy	20	0.00
R035 On 02/11/2023 Bond Future	10.62	Call	Sell	20	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Buy	20	0.00
R035 On 01/02/2024 Bond Future	10.62	Call	Sell	20	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Buy	20	0.00
R035 On 01/02/2024 Bond Future	13.46	Put	Sell	20	0.00
R035 On 02/11/2023 Bond Future	12.85	Put	Buy	20	0.00
R035 On 02/11/2023 Bond Future	12.85	Put	Sell	20	0.00
R035 On 02/11/2023 Bond Future			Sell	62	0.00
R035 On 02/11/2023 Bond Future			Buy	62	0.00
R035 On 02/11/2023 Bond Future	11.70	Call	Buy	130	0.00
R035 On 02/11/2023 Bond Future	11.70	Call	Sell	130	0.00
R035 On 02/11/2023 Bond Future			Sell	140	0.00
R035 On 02/11/2023 Bond Future			Buy	140	0.00
R035 On 02/11/2023 Bond Future			Sell	4,852	0.00
R035 On 02/11/2023 Bond Future			Buy	4,852	0.00
R035 On 02/11/2023 Bond Future			Sell	4,852	0.00
R035 On 02/11/2023 Bond Future			Buy	4,852	0.00
R2037 Bond Future					
2037 On 02/11/2023 Bond Future			Sell	4	0.00
2037 On 02/11/2023 Bond Future			Buy	4	0.00
2037 On 02/11/2023 Bond Future			Sell	4	0.00
2037 On 02/11/2023 Bond Future			Buy	4	0.00

R2040 Bond Future

2040 On 02/11/2023 Bond Future	Sell	5	0.00
2040 On 02/11/2023 Bond Future	Buy	5	0.00
2040 On 02/11/2023 Bond Future	Sell	5	0.00
2040 On 02/11/2023 Bond Future	Buy	5	0.00
2040 On 02/11/2023 Bond Future	Sell	1,294	0.00
2040 On 02/11/2023 Bond Future	Buy	1,294	0.00
2040 On 02/11/2023 Bond Future	Sell	1,294	0.00
2040 On 02/11/2023 Bond Future	Buy	1,294	0.00

R209 Bond Future

R209 On 02/11/2023 Bond Future	Buy	48	0.00
R209 On 02/11/2023 Bond Future	Sell	48	0.00
R209 On 02/11/2023 Bond Future	Buy	48	0.00
R209 On 02/11/2023 Bond Future	Sell	48	0.00

R213 Bond Future

R213 On 02/11/2023 Bond Future	Buy	3	0.00
R213 On 02/11/2023 Bond Future	Sell	3	0.00
R213 On 02/11/2023 Bond Future	Buy	5	0.00
R213 On 02/11/2023 Bond Future	Sell	5	0.00
R213 On 02/11/2023 Bond Future	Buy	22	0.00
R213 On 02/11/2023 Bond Future	Sell	22	0.00
R213 On 02/11/2023 Bond Future	Buy	25	0.00
R213 On 02/11/2023 Bond Future	Sell	25	0.00
R213 On 02/11/2023 Bond Future	Buy	25	0.00
R213 On 02/11/2023 Bond Future	Sell	25	0.00

R213 On 02/11/2023 Bond Future	Buy	45	0.00
R213 On 02/11/2023 Bond Future	Sell	45	0.00
R213 On 02/11/2023 Bond Future	Buy	49	0.00
R213 On 02/11/2023 Bond Future	Sell	49	0.00
R213 On 02/11/2023 Bond Future	Buy	50	0.00
R213 On 02/11/2023 Bond Future	Sell	50	0.00
R213 On 02/11/2023 Bond Future	Buy	87	0.00
R213 On 02/11/2023 Bond Future	Sell	87	0.00
R213 On 02/11/2023 Bond Future	Buy	431	0.00
R213 On 02/11/2023 Bond Future	Sell	431	0.00
R213 On 02/11/2023 Bond Future	Sell	531	0.00
R213 On 02/11/2023 Bond Future	Buy	531	0.00
R213 On 02/11/2023 Bond Future	Buy	861	0.00
R213 On 02/11/2023 Bond Future	Sell	861	0.00
R213 On 02/11/2023 Bond Future	Buy	1,050	0.00
R213 On 02/11/2023 Bond Future	Sell	1,050	0.00
R214 Bond Future			
R214 On 02/11/2023 Bond Future	Sell	149	0.00
R214 On 02/11/2023 Bond Future	Buy	149	0.00
R214 On 02/11/2023 Bond Future	Sell	149	0.00
R214 On 02/11/2023 Bond Future	Buy	149	0.00
Grand Total for Daily Detailed Turnover		51,380	0.00