

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/09/2023

TO DATE : 06/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	5	0.00
2025 On 01/02/2024 Bond Future			Buy	5	0.00
2025 On 01/02/2024 Bond Future			Sell	8	0.00
2025 On 01/02/2024 Bond Future			Buy	8	0.00
2025 On 01/02/2024 Bond Future			Sell	14	0.00
2025 On 01/02/2024 Bond Future			Buy	14	0.00
2025 On 01/02/2024 Bond Future			Sell	16	0.00
2025 On 01/02/2024 Bond Future			Buy	16	0.00
2025 On 01/02/2024 Bond Future			Sell	19	0.00
2025 On 01/02/2024 Bond Future			Buy	19	0.00
2025 On 01/02/2024 Bond Future			Sell	62	0.00
2025 On 01/02/2024 Bond Future			Buy	62	0.00
2025 On 01/02/2024 Bond Future			Sell	116	0.00
2025 On 01/02/2024 Bond Future			Buy	116	0.00
2025 On 01/02/2024 Bond Future			Sell	158	0.00
2025 On 01/02/2024 Bond Future			Buy	158	0.00
2025 On 01/02/2024 Bond Future			Sell	399	0.00
2025 On 01/02/2024 Bond Future			Buy	399	0.00

I2033 Bond Future

2033 On 01/02/2024 Bond Future	Buy	1	0.00
2033 On 01/02/2024 Bond Future	Sell	1	0.00
2033 On 01/02/2024 Bond Future	Buy	8	0.00
2033 On 01/02/2024 Bond Future	Sell	8	0.00
2033 On 01/02/2024 Bond Future	Buy	11	0.00
2033 On 01/02/2024 Bond Future	Sell	11	0.00
2033 On 01/02/2024 Bond Future	Buy	21	0.00
2033 On 01/02/2024 Bond Future	Sell	21	0.00
2033 On 01/02/2024 Bond Future	Buy	24	0.00
2033 On 01/02/2024 Bond Future	Sell	24	0.00
2033 On 01/02/2024 Bond Future	Buy	28	0.00
2033 On 01/02/2024 Bond Future	Sell	28	0.00
2033 On 01/02/2024 Bond Future	Buy	90	0.00
2033 On 01/02/2024 Bond Future	Sell	90	0.00
2033 On 01/02/2024 Bond Future	Buy	170	0.00
2033 On 01/02/2024 Bond Future	Sell	170	0.00
2033 On 01/02/2024 Bond Future	Buy	231	0.00
2033 On 01/02/2024 Bond Future	Sell	231	0.00
2033 On 01/02/2024 Bond Future	Buy	584	0.00
2033 On 01/02/2024 Bond Future	Sell	584	0.00

R186 Bond Future

R186 On 02/11/2023 Bond Future	Sell	10	0.00
R186 On 02/11/2023 Bond Future	Buy	10	0.00
R186 On 02/11/2023 Bond Future	Sell	14	0.00

R186 On 02/11/2023 Bond Future	Buy	14	0.00
R186 On 02/11/2023 Bond Future	Sell	15	0.00
R186 On 02/11/2023 Bond Future	Buy	15	0.00
R186 On 02/11/2023 Bond Future	Sell	19	0.00
R186 On 02/11/2023 Bond Future	Buy	19	0.00
R186 On 02/11/2023 Bond Future	Sell	23	0.00
R186 On 02/11/2023 Bond Future	Buy	23	0.00
R186 On 02/11/2023 Bond Future	Sell	30	0.00
R186 On 02/11/2023 Bond Future	Buy	30	0.00
R186 On 02/11/2023 Bond Future	Sell	33	0.00
R186 On 02/11/2023 Bond Future	Buy	33	0.00
R186 On 02/11/2023 Bond Future	Sell	37	0.00
R186 On 02/11/2023 Bond Future	Buy	37	0.00
R186 On 02/11/2023 Bond Future	Sell	69	0.00
R186 On 02/11/2023 Bond Future	Buy	69	0.00
R186 On 02/11/2023 Bond Future	Sell	69	0.00
R186 On 02/11/2023 Bond Future	Buy	69	0.00
R186 On 02/11/2023 Bond Future	Sell	75	0.00
R186 On 02/11/2023 Bond Future	Buy	75	0.00
R186 On 02/11/2023 Bond Future	Sell	94	0.00
R186 On 02/11/2023 Bond Future	Buy	94	0.00
R186 On 02/11/2023 Bond Future	Sell	98	0.00
R186 On 02/11/2023 Bond Future	Buy	98	0.00
R186 On 02/11/2023 Bond Future	Sell	123	0.00
R186 On 02/11/2023 Bond Future	Buy	123	0.00
R186 On 02/11/2023 Bond Future	Sell	137	0.00

R186 On 02/11/2023 Bond Future	Buy	137	0.00
R186 On 02/11/2023 Bond Future	Sell	301	0.00
R186 On 02/11/2023 Bond Future	Buy	301	0.00
R186 On 02/11/2023 Bond Future	Sell	1,113	0.00
R186 On 02/11/2023 Bond Future	Buy	1,113	0.00
R186 On 02/11/2023 Bond Future	Sell	1,306	0.00
R186 On 02/11/2023 Bond Future	Buy	1,306	0.00
R186 On 02/11/2023 Bond Future	Sell	3,995	0.00
R186 On 02/11/2023 Bond Future	Buy	3,995	0.00
R186 On 02/11/2023 Bond Future	Sell	7,561	0.00
R186 On 02/11/2023 Bond Future	Buy	7,561	0.00

R2030 Bond Future

2030 On 02/11/2023 Bond Future	Sell	4	0.00
2030 On 02/11/2023 Bond Future	Buy	4	0.00
2030 On 02/11/2023 Bond Future	Sell	13	0.00
2030 On 02/11/2023 Bond Future	Buy	13	0.00
2030 On 02/11/2023 Bond Future	Sell	21	0.00
2030 On 02/11/2023 Bond Future	Buy	21	0.00
2030 On 02/11/2023 Bond Future	Sell	23	0.00
2030 On 02/11/2023 Bond Future	Buy	23	0.00
2030 On 02/11/2023 Bond Future	Sell	26	0.00
2030 On 02/11/2023 Bond Future	Buy	26	0.00
2030 On 02/11/2023 Bond Future	Sell	28	0.00
2030 On 02/11/2023 Bond Future	Buy	28	0.00
2030 On 02/11/2023 Bond Future	Sell	37	0.00

2030 On 02/11/2023 Bond Future	Buy	37	0.00
2030 On 02/11/2023 Bond Future	Sell	60	0.00
2030 On 02/11/2023 Bond Future	Buy	60	0.00
2030 On 02/11/2023 Bond Future	Sell	62	0.00
2030 On 02/11/2023 Bond Future	Buy	62	0.00
2030 On 02/11/2023 Bond Future	Sell	76	0.00
2030 On 02/11/2023 Bond Future	Buy	76	0.00
2030 On 02/11/2023 Bond Future	Sell	76	0.00
2030 On 02/11/2023 Bond Future	Buy	76	0.00
2030 On 02/11/2023 Bond Future	Sell	92	0.00
2030 On 02/11/2023 Bond Future	Buy	92	0.00
2030 On 02/11/2023 Bond Future	Sell	99	0.00
2030 On 02/11/2023 Bond Future	Buy	99	0.00
2030 On 02/11/2023 Bond Future	Sell	204	0.00
2030 On 02/11/2023 Bond Future	Buy	204	0.00
2030 On 02/11/2023 Bond Future	Buy	227	0.00
2030 On 02/11/2023 Bond Future	Sell	227	0.00
2030 On 02/11/2023 Bond Future	Sell	276	0.00
2030 On 02/11/2023 Bond Future	Buy	276	0.00
2030 On 02/11/2023 Bond Future	Sell	307	0.00
2030 On 02/11/2023 Bond Future	Buy	307	0.00
2030 On 02/11/2023 Bond Future	Sell	359	0.00
2030 On 02/11/2023 Bond Future	Buy	359	0.00
2030 On 02/11/2023 Bond Future	Sell	422	0.00
2030 On 02/11/2023 Bond Future	Buy	422	0.00
2030 On 02/11/2023 Bond Future	Buy	437	0.00

2030 On 02/11/2023 Bond Future	Sell	437	0.00
2030 On 02/11/2023 Bond Future	Sell	558	0.00
2030 On 02/11/2023 Bond Future	Buy	558	0.00
2030 On 02/11/2023 Bond Future	Sell	586	0.00
2030 On 02/11/2023 Bond Future	Buy	586	0.00
2030 On 02/11/2023 Bond Future	Buy	664	0.00
2030 On 02/11/2023 Bond Future	Sell	664	0.00
2030 On 02/11/2023 Bond Future	Sell	1,064	0.00
2030 On 02/11/2023 Bond Future	Buy	1,064	0.00
2030 On 02/11/2023 Bond Future	Sell	1,117	0.00
2030 On 02/11/2023 Bond Future	Buy	1,117	0.00
2030 On 02/11/2023 Bond Future	Sell	1,890	0.00
2030 On 02/11/2023 Bond Future	Buy	1,890	0.00
2030 On 02/11/2023 Bond Future	Buy	7,400	0.00
2030 On 02/11/2023 Bond Future	Sell	7,400	0.00

R2032 Bond Future

2032 On 02/11/2023 Bond Future	Buy	11	0.00
2032 On 02/11/2023 Bond Future	Sell	11	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 02/11/2023 Bond Future	Sell	19	0.00
2032 On 02/11/2023 Bond Future	Buy	19	0.00
2032 On 02/11/2023 Bond Future	Buy	20	0.00
2032 On 02/11/2023 Bond Future	Sell	20	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	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	35	0.00
2032 On 02/11/2023 Bond Future	Sell	35	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	47	0.00
2032 On 02/11/2023 Bond Future	Sell	47	0.00
2032 On 02/11/2023 Bond Future	Buy	66	0.00
2032 On 02/11/2023 Bond Future	Sell	66	0.00
2032 On 02/11/2023 Bond Future	Buy	76	0.00
2032 On 02/11/2023 Bond Future	Sell	76	0.00
2032 On 02/11/2023 Bond Future	Buy	91	0.00
2032 On 02/11/2023 Bond Future	Sell	91	0.00
2032 On 02/11/2023 Bond Future	Buy	192	0.00
2032 On 02/11/2023 Bond Future	Sell	192	0.00
2032 On 02/11/2023 Bond Future	Buy	199	0.00
2032 On 02/11/2023 Bond Future	Sell	199	0.00
2032 On 02/11/2023 Bond Future	Buy	264	0.00
2032 On 02/11/2023 Bond Future	Sell	264	0.00
2032 On 02/11/2023 Bond Future	Sell	471	0.00
2032 On 02/11/2023 Bond Future	Buy	471	0.00
2032 On 02/11/2023 Bond Future	Buy	490	0.00

2032 On 02/11/2023 Bond Future	Sell	490	0.00
2032 On 02/11/2023 Bond Future	Sell	1,143	0.00
2032 On 02/11/2023 Bond Future	Buy	1,143	0.00
R2035 Bond Future			
R035 On 02/11/2023 Bond Future	Buy	4	0.00
R035 On 02/11/2023 Bond Future	Sell	4	0.00
R035 On 02/11/2023 Bond Future	Buy	14	0.00
R035 On 02/11/2023 Bond Future	Sell	14	0.00
R035 On 02/11/2023 Bond Future	Buy	23	0.00
R035 On 02/11/2023 Bond Future	Sell	23	0.00
R035 On 02/11/2023 Bond Future	Buy	26	0.00
R035 On 02/11/2023 Bond Future	Sell	26	0.00
R035 On 02/11/2023 Bond Future	Buy	29	0.00
R035 On 02/11/2023 Bond Future	Sell	29	0.00
R035 On 02/11/2023 Bond Future	Buy	31	0.00
R035 On 02/11/2023 Bond Future	Sell	31	0.00
R035 On 02/11/2023 Bond Future	Buy	67	0.00
R035 On 02/11/2023 Bond Future	Sell	67	0.00
R035 On 02/11/2023 Bond Future	Buy	69	0.00
R035 On 02/11/2023 Bond Future	Sell	69	0.00
R035 On 02/11/2023 Bond Future	Buy	85	0.00
R035 On 02/11/2023 Bond Future	Sell	85	0.00
R035 On 02/11/2023 Bond Future	Buy	104	0.00
R035 On 02/11/2023 Bond Future	Sell	104	0.00
R035 On 02/11/2023 Bond Future	Buy	111	0.00

R035 On 02/11/2023 Bond Future	Sell	111	0.00
R035 On 02/11/2023 Bond Future	Buy	189	0.00
R035 On 02/11/2023 Bond Future	Sell	189	0.00
R035 On 02/11/2023 Bond Future	Buy	229	0.00
R035 On 02/11/2023 Bond Future	Sell	229	0.00
R035 On 02/11/2023 Bond Future	Buy	310	0.00
R035 On 02/11/2023 Bond Future	Sell	310	0.00
R035 On 02/11/2023 Bond Future	Buy	345	0.00
R035 On 02/11/2023 Bond Future	Sell	345	0.00
R035 On 02/11/2023 Bond Future	Buy	403	0.00
R035 On 02/11/2023 Bond Future	Sell	403	0.00
R035 On 02/11/2023 Bond Future	Buy	474	0.00
R035 On 02/11/2023 Bond Future	Sell	474	0.00
R035 On 02/11/2023 Bond Future	Buy	667	0.00
R035 On 02/11/2023 Bond Future	Sell	667	0.00
R035 On 02/11/2023 Bond Future	Buy	744	0.00
R035 On 02/11/2023 Bond Future	Sell	744	0.00
R035 On 02/11/2023 Bond Future	Buy	1,192	0.00
R035 On 02/11/2023 Bond Future	Sell	1,192	0.00
R035 On 02/11/2023 Bond Future	Buy	1,254	0.00
R035 On 02/11/2023 Bond Future	Sell	1,254	0.00
R035 On 02/11/2023 Bond Future	Buy	2,119	0.00
R035 On 02/11/2023 Bond Future	Sell	2,119	0.00
R035 On 02/11/2023 Bond Future	Sell	8,300	0.00
R035 On 02/11/2023 Bond Future	Buy	8,300	0.00

R2037 Bond Future

2037 On 02/11/2023 Bond Future	Sell	13	0.00
2037 On 02/11/2023 Bond Future	Buy	13	0.00
2037 On 02/11/2023 Bond Future	Sell	13	0.00
2037 On 02/11/2023 Bond Future	Buy	13	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	3	0.00
2040 On 01/02/2024 Bond Future	Buy	3	0.00
2040 On 01/02/2024 Bond Future	Sell	20	0.00
2040 On 01/02/2024 Bond Future	Buy	20	0.00
2040 On 01/02/2024 Bond Future	Sell	22	0.00
2040 On 01/02/2024 Bond Future	Buy	22	0.00
2040 On 01/02/2024 Bond Future	Sell	26	0.00
2040 On 01/02/2024 Bond Future	Buy	26	0.00
2040 On 01/02/2024 Bond Future	Sell	28	0.00
2040 On 01/02/2024 Bond Future	Buy	28	0.00
2040 On 01/02/2024 Bond Future	Sell	34	0.00
2040 On 01/02/2024 Bond Future	Buy	34	0.00
2040 On 01/02/2024 Bond Future	Sell	54	0.00
2040 On 01/02/2024 Bond Future	Buy	54	0.00
2040 On 01/02/2024 Bond Future	Sell	56	0.00
2040 On 01/02/2024 Bond Future	Buy	56	0.00
2040 On 01/02/2024 Bond Future	Sell	60	0.00
2040 On 01/02/2024 Bond Future	Buy	60	0.00
2040 On 01/02/2024 Bond Future	Sell	68	0.00

2040 On 01/02/2024 Bond Future	Buy	68	0.00
2040 On 01/02/2024 Bond Future	Sell	74	0.00
2040 On 01/02/2024 Bond Future	Buy	74	0.00
2040 On 01/02/2024 Bond Future	Sell	98	0.00
2040 On 01/02/2024 Bond Future	Buy	98	0.00
2040 On 01/02/2024 Bond Future	Sell	150	0.00
2040 On 01/02/2024 Bond Future	Buy	150	0.00
2040 On 01/02/2024 Bond Future	Sell	150	0.00
2040 On 01/02/2024 Bond Future	Buy	150	0.00
2040 On 01/02/2024 Bond Future	Sell	156	0.00
2040 On 01/02/2024 Bond Future	Buy	156	0.00
2040 On 01/02/2024 Bond Future	Sell	317	0.00
2040 On 01/02/2024 Bond Future	Buy	317	0.00
2040 On 01/02/2024 Bond Future	Sell	640	0.00
2040 On 01/02/2024 Bond Future	Buy	640	0.00
2040 On 01/02/2024 Bond Future	Sell	1,956	0.00
2040 On 01/02/2024 Bond Future	Buy	1,956	0.00
Grand Total for Daily Detailed Turnover		57,209	0.00