

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2023

TO DATE : 29/09/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 02/11/2023 Index Future			Sell	2	0.00
GOVI On 02/11/2023 Index Future			Buy	2	0.00
GOVI On 02/11/2023 Index Future			Sell	2	0.00
GOVI On 02/11/2023 Index Future			Buy	2	0.00
R186 Bond Future					
R186 On 02/11/2023 Bond Future			Sell	1	0.00
R186 On 02/11/2023 Bond Future			Buy	1	0.00
R186 On 02/11/2023 Bond Future			Sell	1	0.00
R186 On 02/11/2023 Bond Future			Buy	1	0.00
R186 On 02/11/2023 Bond Future			Sell	3	0.00
R186 On 02/11/2023 Bond Future			Buy	3	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			Buy	101	0.00
R186 On 02/11/2023 Bond Future			Sell	101	0.00
R2030 Bond Future					
2030 On 02/11/2023 Bond Future			Buy	1	0.00
2030 On 02/11/2023 Bond Future			Sell	1	0.00
2030 On 02/11/2023 Bond Future			Buy	4	0.00
2030 On 02/11/2023 Bond Future			Sell	4	0.00

2030 On 02/11/2023 Bond Future	Buy	5	0.00
2030 On 02/11/2023 Bond Future	Sell	5	0.00
2030 On 02/11/2023 Bond Future	Buy	7	0.00
2030 On 02/11/2023 Bond Future	Sell	7	0.00
2030 On 02/11/2023 Bond Future	Buy	7	0.00
2030 On 02/11/2023 Bond Future	Sell	7	0.00
2030 On 02/11/2023 Bond Future	Buy	10	0.00
2030 On 02/11/2023 Bond Future	Sell	10	0.00
2030 On 02/11/2023 Bond Future	Buy	10	0.00
2030 On 02/11/2023 Bond Future	Sell	10	0.00
2030 On 02/11/2023 Bond Future	Buy	15	0.00
2030 On 02/11/2023 Bond Future	Sell	15	0.00
2030 On 02/11/2023 Bond Future	Buy	16	0.00
2030 On 02/11/2023 Bond Future	Sell	16	0.00
2030 On 02/11/2023 Bond Future	Buy	22	0.00
2030 On 02/11/2023 Bond Future	Sell	22	0.00
2030 On 02/11/2023 Bond Future	Buy	24	0.00
2030 On 02/11/2023 Bond Future	Sell	24	0.00
2030 On 02/11/2023 Bond Future	Buy	26	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	26	0.00
2030 On 02/11/2023 Bond Future	Buy	27	0.00
2030 On 02/11/2023 Bond Future	Sell	27	0.00
2030 On 02/11/2023 Bond Future	Buy	35	0.00
2030 On 02/11/2023 Bond Future	Sell	35	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	55	0.00
2030 On 02/11/2023 Bond Future		Sell	55	0.00
2030 On 02/11/2023 Bond Future		Buy	57	0.00
2030 On 02/11/2023 Bond Future		Sell	57	0.00
2030 On 02/11/2023 Bond Future		Buy	71	0.00
2030 On 02/11/2023 Bond Future		Sell	71	0.00
2030 On 02/11/2023 Bond Future		Buy	120	0.00
2030 On 02/11/2023 Bond Future		Sell	120	0.00
2030 On 02/11/2023 Bond Future		Buy	914	0.00
2030 On 02/11/2023 Bond Future		Sell	914	0.00
2030 On 02/11/2023 Bond Future		Buy	1,504	0.00
2030 On 02/11/2023 Bond Future		Sell	1,504	0.00

R2032 Bond Future

2032 On 02/11/2023 Bond Future		Sell	1	0.00
2032 On 02/11/2023 Bond Future		Buy	1	0.00
2032 On 02/11/2023 Bond Future		Sell	1	0.00
2032 On 02/11/2023 Bond Future		Buy	1	0.00
2032 On 07/11/2024 Bond Future	11.64 Call	Sell	14	0.00
2032 On 07/11/2024 Bond Future	11.64 Call	Buy	14	0.00
2032 On 07/11/2024 Bond Future	13.36 Put	Buy	14	0.00
2032 On 07/11/2024 Bond Future	13.36 Put	Sell	14	0.00
2032 On 07/11/2024 Bond Future	11.64 Call	Sell	64	0.00
2032 On 07/11/2024 Bond Future	11.64 Call	Buy	64	0.00

2032 On 07/11/2024 Bond Future	13.36	Put	Buy	64	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	64	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	75	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	75	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	75	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	75	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	103	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	103	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	103	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	103	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	115	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	115	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	300	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	300	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	300	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	300	0.00

2032 On 07/11/2024 Bond Future	11.64	Call	Sell	337	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	337	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	337	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	337	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	607	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	607	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	607	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	607	0.00
2032 On 02/11/2023 Bond Future			Buy	1,000	0.00
2032 On 02/11/2023 Bond Future			Sell	1,000	0.00
2032 On 02/11/2023 Bond Future			Buy	1,000	0.00
2032 On 02/11/2023 Bond Future			Sell	1,000	0.00
2032 On 02/11/2023 Bond Future			Sell	1,000	0.00
2032 On 02/11/2023 Bond Future			Buy	1,000	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	1,500	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Buy	1,500	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	1,500	0.00
2032 On 07/11/2024 Bond Future	11.64	Call	Sell	1,500	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	1,500	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	1,500	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Sell	1,500	0.00
2032 On 07/11/2024 Bond Future	13.36	Put	Buy	1,500	0.00
R2035 Bond Future					
R035 On 02/11/2023 Bond Future			Sell	58	0.00
R035 On 02/11/2023 Bond Future			Buy	58	0.00

R035 On 02/11/2023 Bond Future	Sell	1,502	0.00
R035 On 02/11/2023 Bond Future	Buy	1,502	0.00
R035 On 02/11/2023 Bond Future	Sell	1,560	0.00
R035 On 02/11/2023 Bond Future	Buy	1,560	0.00
R2037 Bond Future			
2037 On 02/11/2023 Bond Future	Buy	262	0.00
2037 On 02/11/2023 Bond Future	Sell	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
R2040 Bond Future			
2040 On 02/11/2023 Bond Future	Buy	9	0.00
2040 On 02/11/2023 Bond Future	Sell	9	0.00
2040 On 01/02/2024 Bond Future	Buy	11	0.00
2040 On 01/02/2024 Bond Future	Sell	11	0.00
2040 On 02/11/2023 Bond Future	Buy	59	0.00
2040 On 02/11/2023 Bond Future	Sell	59	0.00
2040 On 02/11/2023 Bond Future	Buy	66	0.00
2040 On 02/11/2023 Bond Future	Sell	66	0.00
2040 On 01/02/2024 Bond Future	Buy	72	0.00
2040 On 01/02/2024 Bond Future	Sell	72	0.00
2040 On 01/02/2024 Bond Future	Buy	76	0.00
2040 On 01/02/2024 Bond Future	Sell	76	0.00
2040 On 02/11/2023 Bond Future	Buy	82	0.00
2040 On 02/11/2023 Bond Future	Sell	82	0.00
2040 On 01/02/2024 Bond Future	Buy	87	0.00

2040 On 01/02/2024 Bond Future	Sell	87	0.00
2040 On 02/11/2023 Bond Future	Buy	97	0.00
2040 On 02/11/2023 Bond Future	Sell	97	0.00
2040 On 01/02/2024 Bond Future	Buy	101	0.00
2040 On 01/02/2024 Bond Future	Sell	101	0.00
2040 On 02/11/2023 Bond Future	Buy	148	0.00
2040 On 02/11/2023 Bond Future	Sell	148	0.00
2040 On 01/02/2024 Bond Future	Buy	158	0.00
2040 On 01/02/2024 Bond Future	Sell	158	0.00
2040 On 01/02/2024 Bond Future	Buy	164	0.00
2040 On 01/02/2024 Bond Future	Sell	164	0.00
2040 On 02/11/2023 Bond Future	Buy	165	0.00
2040 On 02/11/2023 Bond Future	Sell	165	0.00
2040 On 01/02/2024 Bond Future	Buy	188	0.00
2040 On 01/02/2024 Bond Future	Sell	188	0.00
2040 On 02/11/2023 Bond Future	Buy	199	0.00
2040 On 02/11/2023 Bond Future	Sell	199	0.00
2040 On 02/11/2023 Bond Future	Buy	211	0.00
2040 On 02/11/2023 Bond Future	Sell	211	0.00
2040 On 01/02/2024 Bond Future	Buy	233	0.00
2040 On 01/02/2024 Bond Future	Sell	233	0.00
2040 On 01/02/2024 Bond Future	Buy	239	0.00
2040 On 01/02/2024 Bond Future	Sell	239	0.00
2040 On 02/11/2023 Bond Future	Buy	241	0.00
2040 On 02/11/2023 Bond Future	Sell	241	0.00
2040 On 02/11/2023 Bond Future	Buy	256	0.00

2040 On 02/11/2023 Bond Future	Sell	256	0.00
2040 On 02/11/2023 Bond Future	Buy	286	0.00
2040 On 02/11/2023 Bond Future	Sell	286	0.00
2040 On 01/02/2024 Bond Future	Buy	288	0.00
2040 On 01/02/2024 Bond Future	Sell	288	0.00
2040 On 01/02/2024 Bond Future	Buy	300	0.00
2040 On 01/02/2024 Bond Future	Sell	300	0.00
2040 On 02/11/2023 Bond Future	Buy	314	0.00
2040 On 02/11/2023 Bond Future	Sell	314	0.00
2040 On 01/02/2024 Bond Future	Buy	352	0.00
2040 On 01/02/2024 Bond Future	Sell	352	0.00
2040 On 01/02/2024 Bond Future	Buy	413	0.00
2040 On 01/02/2024 Bond Future	Sell	413	0.00
2040 On 02/11/2023 Bond Future	Buy	440	0.00
2040 On 02/11/2023 Bond Future	Sell	440	0.00
2040 On 01/02/2024 Bond Future	Buy	449	0.00
2040 On 01/02/2024 Bond Future	Sell	449	0.00
2040 On 02/11/2023 Bond Future	Buy	2,052	0.00
2040 On 02/11/2023 Bond Future	Sell	2,052	0.00
2040 On 01/02/2024 Bond Future	Buy	2,154	0.00
2040 On 01/02/2024 Bond Future	Sell	2,154	0.00
2040 On 02/11/2023 Bond Future	Buy	4,625	0.00
2040 On 02/11/2023 Bond Future	Sell	4,625	0.00
2040 On 01/02/2024 Bond Future	Buy	5,285	0.00
2040 On 01/02/2024 Bond Future	Sell	5,285	0.00

R2044 Bond Future

2044 On 01/02/2024 Bond Future	Sell	22	0.00
2044 On 01/02/2024 Bond Future	Buy	22	0.00
2044 On 01/02/2024 Bond Future	Sell	152	0.00
2044 On 01/02/2024 Bond Future	Buy	152	0.00
2044 On 01/02/2024 Bond Future	Sell	161	0.00
2044 On 01/02/2024 Bond Future	Buy	161	0.00
2044 On 01/02/2024 Bond Future	Sell	174	0.00
2044 On 01/02/2024 Bond Future	Buy	174	0.00
2044 On 01/02/2024 Bond Future	Sell	218	0.00
2044 On 01/02/2024 Bond Future	Buy	218	0.00
2044 On 01/02/2024 Bond Future	Buy	260	0.00
2044 On 01/02/2024 Bond Future	Sell	260	0.00
2044 On 01/02/2024 Bond Future	Sell	260	0.00
2044 On 01/02/2024 Bond Future	Buy	260	0.00
2044 On 01/02/2024 Bond Future	Sell	343	0.00
2044 On 01/02/2024 Bond Future	Buy	343	0.00
2044 On 01/02/2024 Bond Future	Sell	355	0.00
2044 On 01/02/2024 Bond Future	Buy	355	0.00
2044 On 01/02/2024 Bond Future	Sell	426	0.00
2044 On 01/02/2024 Bond Future	Buy	426	0.00
2044 On 01/02/2024 Bond Future	Sell	521	0.00
2044 On 01/02/2024 Bond Future	Buy	521	0.00
2044 On 01/02/2024 Bond Future	Sell	548	0.00
2044 On 01/02/2024 Bond Future	Buy	548	0.00

2044 On 01/02/2024 Bond Future	Sell	675	0.00
2044 On 01/02/2024 Bond Future	Buy	675	0.00
2044 On 01/02/2024 Bond Future	Sell	701	0.00
2044 On 01/02/2024 Bond Future	Buy	701	0.00
2044 On 01/02/2024 Bond Future	Sell	774	0.00
2044 On 01/02/2024 Bond Future	Buy	774	0.00
2044 On 01/02/2024 Bond Future	Sell	938	0.00
2044 On 01/02/2024 Bond Future	Buy	938	0.00
2044 On 01/02/2024 Bond Future	Sell	4,622	0.00
2044 On 01/02/2024 Bond Future	Buy	4,622	0.00
2044 On 01/02/2024 Bond Future	Buy	10,630	0.00
2044 On 01/02/2024 Bond Future	Sell	10,630	0.00
R2048 Bond Future			
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
R209 Bond Future			
R209 On 02/11/2023 Bond Future	Sell	1	0.00
R209 On 02/11/2023 Bond Future	Buy	1	0.00
R209 On 02/11/2023 Bond Future	Sell	1	0.00
R209 On 02/11/2023 Bond Future	Buy	1	0.00
R214 Bond Future			
R214 On 02/11/2023 Bond Future	Sell	2	0.00
R214 On 02/11/2023 Bond Future	Buy	2	0.00

R214 On 02/11/2023 Bond Future	Sell	2	0.00
R214 On 02/11/2023 Bond Future	Buy	2	0.00
Grand Total for Daily Detailed Turnover		61,162	0.00