

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/10/2023

TO DATE : 18/10/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 01/02/2024 Index Future			Sell	2	0.00
ALBI On 01/02/2024 Index Future			Buy	2	0.00
ALBI On 02/11/2023 Index Future			Buy	2	0.00
ALBI On 02/11/2023 Index Future			Sell	2	0.00
ALBI On 02/11/2023 Index Future			Buy	3	0.00
ALBI On 02/11/2023 Index Future			Sell	3	0.00
ALBI On 01/02/2024 Index Future			Sell	3	0.00
ALBI On 01/02/2024 Index Future			Buy	3	0.00
ALBI On 01/02/2024 Index Future			Sell	15	0.00
ALBI On 01/02/2024 Index Future			Buy	15	0.00
ALBI On 02/11/2023 Index Future			Buy	15	0.00
ALBI On 02/11/2023 Index Future			Sell	15	0.00
ALBI On 02/11/2023 Index Future			Buy	20	0.00
ALBI On 02/11/2023 Index Future			Sell	20	0.00
ALBI On 02/11/2023 Index Future			Buy	20	0.00
ALBI On 02/11/2023 Index Future			Sell	20	0.00
ALBI On 01/02/2024 Index Future			Sell	20	0.00
ALBI On 01/02/2024 Index Future			Sell	20	0.00
ALBI On 01/02/2024 Index Future			Buy	20	0.00
ALBI On 01/02/2024 Index Future			Buy	20	0.00

GOVI Index Future

GOVI On 02/11/2023 Index Future	Buy	11	0.00
GOVI On 02/11/2023 Index Future	Sell	11	0.00
GOVI On 01/02/2024 Index Future	Sell	11	0.00
GOVI On 01/02/2024 Index Future	Buy	11	0.00
GOVI On 01/02/2024 Index Future	Sell	34	0.00
GOVI On 01/02/2024 Index Future	Buy	34	0.00
GOVI On 02/11/2023 Index Future	Buy	34	0.00
GOVI On 02/11/2023 Index Future	Sell	34	0.00
GOVI On 02/11/2023 Index Future	Buy	50	0.00
GOVI On 02/11/2023 Index Future	Sell	50	0.00
GOVI On 01/02/2024 Index Future	Sell	50	0.00
GOVI On 01/02/2024 Index Future	Buy	50	0.00
GOVI On 01/02/2024 Index Future	Sell	95	0.00
GOVI On 01/02/2024 Index Future	Buy	95	0.00
GOVI On 02/11/2023 Index Future	Buy	95	0.00
GOVI On 02/11/2023 Index Future	Sell	95	0.00

I2050 Bond Future

2050 On 02/11/2023 Bond Future	Buy	918	0.00
2050 On 02/11/2023 Bond Future	Sell	918	0.00
2050 On 02/11/2023 Bond Future	Buy	918	0.00
2050 On 02/11/2023 Bond Future	Sell	918	0.00
2050 On 01/02/2024 Bond Future	Sell	918	0.00
2050 On 01/02/2024 Bond Future	Sell	918	0.00
2050 On 01/02/2024 Bond Future	Buy	918	0.00

2050 On 01/02/2024 Bond Future	Buy	918	0.00
IGOV Index Future			
IGOV On 02/11/2023 Index Future	Buy	1	0.00
IGOV On 02/11/2023 Index Future	Sell	1	0.00
IGOV On 02/11/2023 Index Future	Buy	1	0.00
IGOV On 02/11/2023 Index Future	Sell	1	0.00
IGOV On 01/02/2024 Index Future	Sell	1	0.00
IGOV On 01/02/2024 Index Future	Buy	1	0.00
IGOV On 01/02/2024 Index Future	Sell	1	0.00
IGOV On 01/02/2024 Index Future	Buy	1	0.00
IGOV On 01/02/2024 Index Future	Sell	6	0.00
IGOV On 01/02/2024 Index Future	Buy	6	0.00
IGOV On 02/11/2023 Index Future	Buy	6	0.00
IGOV On 02/11/2023 Index Future	Sell	6	0.00
IGOV On 02/11/2023 Index Future	Buy	8	0.00
IGOV On 02/11/2023 Index Future	Buy	8	0.00
IGOV On 02/11/2023 Index Future	Sell	8	0.00
IGOV On 02/11/2023 Index Future	Sell	8	0.00
IGOV On 01/02/2024 Index Future	Sell	8	0.00
IGOV On 01/02/2024 Index Future	Buy	8	0.00
IGOV On 01/02/2024 Index Future	Sell	8	0.00
IGOV On 01/02/2024 Index Future	Buy	8	0.00
R186 Bond Future			
R186 On 01/02/2024 Bond Future	Buy	12	0.00
R186 On 01/02/2024 Bond Future	Sell	12	0.00

R186 On 01/02/2024 Bond Future	Buy	13	0.00
R186 On 01/02/2024 Bond Future	Sell	13	0.00
R186 On 01/02/2024 Bond Future	Buy	24	0.00
R186 On 01/02/2024 Bond Future	Sell	24	0.00
R186 On 01/02/2024 Bond Future	Buy	24	0.00
R186 On 01/02/2024 Bond Future	Sell	24	0.00
R186 On 01/02/2024 Bond Future	Buy	32	0.00
R186 On 01/02/2024 Bond Future	Sell	32	0.00
R186 On 01/02/2024 Bond Future	Buy	38	0.00
R186 On 01/02/2024 Bond Future	Sell	38	0.00
R186 On 01/02/2024 Bond Future	Buy	38	0.00
R186 On 01/02/2024 Bond Future	Sell	38	0.00
R186 On 01/02/2024 Bond Future	Buy	39	0.00
R186 On 01/02/2024 Bond Future	Sell	39	0.00
R186 On 01/02/2024 Bond Future	Buy	45	0.00
R186 On 01/02/2024 Bond Future	Sell	45	0.00
R186 On 01/02/2024 Bond Future	Buy	57	0.00
R186 On 01/02/2024 Bond Future	Sell	57	0.00
R186 On 01/02/2024 Bond Future	Buy	60	0.00
R186 On 01/02/2024 Bond Future	Sell	60	0.00
R186 On 01/02/2024 Bond Future	Buy	61	0.00
R186 On 01/02/2024 Bond Future	Sell	61	0.00
R186 On 01/02/2024 Bond Future	Buy	77	0.00
R186 On 01/02/2024 Bond Future	Sell	77	0.00
R186 On 01/02/2024 Bond Future	Buy	86	0.00
R186 On 01/02/2024 Bond Future	Sell	86	0.00

R186 On 01/02/2024 Bond Future	Buy	89	0.00
R186 On 01/02/2024 Bond Future	Sell	89	0.00
R186 On 02/11/2023 Bond Future	Buy	90	0.00
R186 On 02/11/2023 Bond Future	Sell	90	0.00
R186 On 02/11/2023 Bond Future	Sell	90	0.00
R186 On 02/11/2023 Bond Future	Buy	90	0.00
R186 On 01/02/2024 Bond Future	Buy	115	0.00
R186 On 01/02/2024 Bond Future	Sell	115	0.00
R186 On 01/02/2024 Bond Future	Buy	115	0.00
R186 On 01/02/2024 Bond Future	Sell	115	0.00
R186 On 01/02/2024 Bond Future	Buy	118	0.00
R186 On 01/02/2024 Bond Future	Sell	118	0.00
R186 On 01/02/2024 Bond Future	Buy	156	0.00
R186 On 01/02/2024 Bond Future	Sell	156	0.00
R186 On 01/02/2024 Bond Future	Buy	162	0.00
R186 On 01/02/2024 Bond Future	Sell	162	0.00
R186 On 01/02/2024 Bond Future	Buy	188	0.00
R186 On 01/02/2024 Bond Future	Sell	188	0.00
R186 On 01/02/2024 Bond Future	Buy	188	0.00
R186 On 01/02/2024 Bond Future	Sell	188	0.00
R186 On 01/02/2024 Bond Future	Buy	270	0.00
R186 On 01/02/2024 Bond Future	Sell	270	0.00
R186 On 01/02/2024 Bond Future	Buy	325	0.00
R186 On 01/02/2024 Bond Future	Sell	325	0.00
R186 On 01/02/2024 Bond Future	Buy	424	0.00
R186 On 01/02/2024 Bond Future	Sell	424	0.00

R186 On 01/02/2024 Bond Future	Buy	718	0.00
R186 On 01/02/2024 Bond Future	Sell	718	0.00
R186 On 01/02/2024 Bond Future	Buy	2,074	0.00
R186 On 01/02/2024 Bond Future	Sell	2,074	0.00
R186 On 01/02/2024 Bond Future	Buy	2,152	0.00
R186 On 01/02/2024 Bond Future	Sell	2,152	0.00
R186 On 01/02/2024 Bond Future	Buy	4,586	0.00
R186 On 01/02/2024 Bond Future	Sell	4,586	0.00
R186 On 01/02/2024 Bond Future	Sell	12,286	0.00
R186 On 01/02/2024 Bond Future	Buy	12,286	0.00

R2030 Bond Future

2030 On 01/02/2024 Bond Future	Sell	2	0.00
2030 On 01/02/2024 Bond Future	Buy	2	0.00
2030 On 02/11/2023 Bond Future	Buy	2	0.00
2030 On 02/11/2023 Bond Future	Sell	2	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 01/02/2024 Bond Future	Sell	4	0.00
2030 On 01/02/2024 Bond Future	Buy	4	0.00
2030 On 01/02/2024 Bond Future	Sell	5	0.00
2030 On 01/02/2024 Bond Future	Buy	5	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 01/02/2024 Bond Future	Sell	14	0.00
2030 On 01/02/2024 Bond Future	Buy	14	0.00

2030 On 01/02/2024 Bond Future	Sell	20	0.00
2030 On 01/02/2024 Bond Future	Buy	20	0.00
2030 On 02/11/2023 Bond Future	Buy	20	0.00
2030 On 02/11/2023 Bond Future	Sell	20	0.00
2030 On 01/02/2024 Bond Future	Sell	190	0.00
2030 On 01/02/2024 Bond Future	Buy	190	0.00
2030 On 01/02/2024 Bond Future	Sell	204	0.00
2030 On 01/02/2024 Bond Future	Buy	204	0.00
2030 On 01/02/2024 Bond Future	Sell	213	0.00
2030 On 01/02/2024 Bond Future	Buy	213	0.00
2030 On 02/11/2023 Bond Future	Buy	213	0.00
2030 On 02/11/2023 Bond Future	Sell	213	0.00
2030 On 02/11/2023 Bond Future	Sell	4,222	0.00
2030 On 02/11/2023 Bond Future	Buy	4,222	0.00
2030 On 01/02/2024 Bond Future	Buy	4,222	0.00
2030 On 01/02/2024 Bond Future	Sell	4,222	0.00

R2032 Bond Future

2032 On 01/02/2024 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Buy	2	0.00
2032 On 01/02/2024 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Buy	2	0.00
2032 On 02/11/2023 Bond Future	Buy	2	0.00
2032 On 02/11/2023 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Sell	4	0.00
2032 On 01/02/2024 Bond Future	Buy	4	0.00

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		Sell	5	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	5	0.00
2032 On 02/11/2023 Bond Future		Sell	5	0.00
2032 On 02/11/2023 Bond Future		Buy	5	0.00
2032 On 02/11/2023 Bond Future		Buy	7	0.00
2032 On 02/11/2023 Bond Future		Sell	7	0.00
2032 On 01/02/2024 Bond Future		Sell	7	0.00
2032 On 01/02/2024 Bond Future		Buy	7	0.00
2032 On 01/02/2024 Bond Future		Sell	11	0.00
2032 On 01/02/2024 Bond Future		Buy	11	0.00
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	31	0.00
2032 On 02/11/2023 Bond Future		Sell	31	0.00
2032 On 01/02/2024 Bond Future		Sell	31	0.00
2032 On 01/02/2024 Bond Future		Buy	31	0.00
2032 On 01/02/2024 Bond Future		Sell	38	0.00
2032 On 01/02/2024 Bond Future		Buy	38	0.00
2032 On 02/11/2023 Bond Future		Buy	38	0.00
2032 On 02/11/2023 Bond Future		Sell	38	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Buy	60	0.00
2032 On 02/11/2023 Bond Future	11.60 Put	Sell	60	0.00

2032 On 02/11/2023 Bond Future	Buy	70	0.00
2032 On 02/11/2023 Bond Future	Sell	70	0.00
2032 On 01/02/2024 Bond Future	Sell	70	0.00
2032 On 01/02/2024 Bond Future	Buy	70	0.00
2032 On 01/02/2024 Bond Future	Sell	113	0.00
2032 On 01/02/2024 Bond Future	Buy	113	0.00
2032 On 02/11/2023 Bond Future	Buy	113	0.00
2032 On 02/11/2023 Bond Future	Sell	113	0.00
2032 On 02/11/2023 Bond Future	Buy	139	0.00
2032 On 01/02/2024 Bond Future	Buy	139	0.00
2032 On 01/02/2024 Bond Future	Sell	139	0.00
2032 On 02/11/2023 Bond Future	Sell	139	0.00
2032 On 02/11/2023 Bond Future	Buy	140	0.00
2032 On 02/11/2023 Bond Future	Sell	140	0.00
2032 On 01/02/2024 Bond Future	Sell	140	0.00
2032 On 01/02/2024 Bond Future	Buy	140	0.00
2032 On 01/02/2024 Bond Future	Buy	279	0.00
2032 On 01/02/2024 Bond Future	Sell	279	0.00
2032 On 02/11/2023 Bond Future	Buy	279	0.00
2032 On 02/11/2023 Bond Future	Sell	279	0.00
2032 On 02/11/2023 Bond Future	Buy	428	0.00
2032 On 02/11/2023 Bond Future	Sell	428	0.00
2032 On 01/02/2024 Bond Future	Sell	428	0.00
2032 On 01/02/2024 Bond Future	Buy	428	0.00
2032 On 01/02/2024 Bond Future	Sell	3,792	0.00
2032 On 01/02/2024 Bond Future	Buy	3,792	0.00

2032 On 02/11/2023 Bond Future	Buy	3,792	0.00
2032 On 02/11/2023 Bond Future	Sell	3,792	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	1	0.00
R035 On 01/02/2024 Bond Future	Buy	1	0.00
R035 On 02/11/2023 Bond Future	Buy	1	0.00
R035 On 02/11/2023 Bond Future	Sell	1	0.00
R035 On 02/11/2023 Bond Future	Buy	24	0.00
R035 On 02/11/2023 Bond Future	Sell	24	0.00
R035 On 01/02/2024 Bond Future	Sell	24	0.00
R035 On 01/02/2024 Bond Future	Buy	24	0.00
R035 On 01/02/2024 Bond Future	Sell	25	0.00
R035 On 01/02/2024 Bond Future	Buy	25	0.00
R035 On 02/11/2023 Bond Future	Buy	25	0.00
R035 On 02/11/2023 Bond Future	Sell	25	0.00
R035 On 02/11/2023 Bond Future	Buy	121	0.00
R035 On 02/11/2023 Bond Future	Sell	121	0.00
R035 On 01/02/2024 Bond Future	Sell	121	0.00
R035 On 01/02/2024 Bond Future	Buy	121	0.00
R035 On 01/02/2024 Bond Future	Sell	145	0.00
R035 On 01/02/2024 Bond Future	Sell	145	0.00
R035 On 01/02/2024 Bond Future	Buy	145	0.00
R035 On 01/02/2024 Bond Future	Buy	145	0.00
R035 On 02/11/2023 Bond Future	Buy	145	0.00
R035 On 02/11/2023 Bond Future	Sell	145	0.00

R035 On 02/11/2023 Bond Future	Sell	145	0.00
R035 On 02/11/2023 Bond Future	Buy	145	0.00
R035 On 02/11/2023 Bond Future	Buy	2,188	0.00
R035 On 02/11/2023 Bond Future	Sell	2,188	0.00
R035 On 01/02/2024 Bond Future	Sell	2,188	0.00
R035 On 01/02/2024 Bond Future	Buy	2,188	0.00
R2037 Bond Future			
2037 On 02/11/2023 Bond Future	Buy	26	0.00
2037 On 02/11/2023 Bond Future	Sell	26	0.00
2037 On 01/02/2024 Bond Future	Sell	26	0.00
2037 On 01/02/2024 Bond Future	Buy	26	0.00
2037 On 01/02/2024 Bond Future	Sell	68	0.00
2037 On 01/02/2024 Bond Future	Buy	68	0.00
2037 On 02/11/2023 Bond Future	Buy	68	0.00
2037 On 02/11/2023 Bond Future	Sell	68	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	212	0.00
2037 On 01/02/2024 Bond Future	Buy	212	0.00
2037 On 01/02/2024 Bond Future	Buy	258	0.00
2037 On 01/02/2024 Bond Future	Sell	258	0.00
2037 On 02/11/2023 Bond Future	Buy	258	0.00
2037 On 02/11/2023 Bond Future	Sell	258	0.00

2037 On 02/11/2023 Bond Future	Buy	4,766	0.00
2037 On 02/11/2023 Bond Future	Sell	4,766	0.00
2037 On 01/02/2024 Bond Future	Sell	4,766	0.00
2037 On 01/02/2024 Bond Future	Buy	4,766	0.00
2037 On 01/02/2024 Bond Future	Buy	5,024	0.00
2037 On 01/02/2024 Bond Future	Sell	5,024	0.00
2037 On 02/11/2023 Bond Future	Buy	5,024	0.00
2037 On 02/11/2023 Bond Future	Sell	5,024	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Sell	9	0.00
2044 On 01/02/2024 Bond Future	Buy	9	0.00
2044 On 01/02/2024 Bond Future	Sell	11	0.00
2044 On 01/02/2024 Bond Future	Buy	11	0.00
2044 On 01/02/2024 Bond Future	Sell	24	0.00
2044 On 01/02/2024 Bond Future	Buy	24	0.00
2044 On 01/02/2024 Bond Future	Buy	44	0.00
2044 On 01/02/2024 Bond Future	Sell	44	0.00
2044 On 01/02/2024 Bond Future	Sell	44	0.00
2044 On 01/02/2024 Bond Future	Buy	44	0.00
R2048 Bond Future			
R248 On 02/11/2023 Bond Future	Buy	1	0.00
R248 On 02/11/2023 Bond Future	Sell	1	0.00
R248 On 01/02/2024 Bond Future	Sell	1	0.00
R248 On 01/02/2024 Bond Future	Buy	1	0.00
R248 On 02/11/2023 Bond Future	Buy	36	0.00

R248 On 02/11/2023 Bond Future	Sell	36	0.00
R248 On 02/11/2023 Bond Future	Buy	36	0.00
R248 On 02/11/2023 Bond Future	Buy	36	0.00
R248 On 02/11/2023 Bond Future	Sell	36	0.00
R248 On 02/11/2023 Bond Future	Sell	36	0.00
R248 On 02/11/2023 Bond Future	Buy	1,125	0.00
R248 On 02/11/2023 Bond Future	Sell	1,125	0.00
R248 On 01/02/2024 Bond Future	Sell	1,125	0.00
R248 On 01/02/2024 Bond Future	Buy	1,125	0.00
R248 On 01/02/2024 Bond Future	Buy	6,658	0.00
R248 On 01/02/2024 Bond Future	Sell	6,658	0.00
R248 On 02/11/2023 Bond Future	Sell	6,658	0.00
R248 On 02/11/2023 Bond Future	Buy	6,658	0.00
R248 On 02/11/2023 Bond Future	Sell	7,100	0.00
R248 On 02/11/2023 Bond Future	Buy	7,100	0.00
R248 On 02/11/2023 Bond Future	Sell	7,100	0.00
R248 On 02/11/2023 Bond Future	Buy	7,100	0.00
R248 On 01/02/2024 Bond Future	Buy	7,100	0.00
R248 On 01/02/2024 Bond Future	Sell	7,100	0.00
R248 On 01/02/2024 Bond Future	Buy	7,100	0.00
R248 On 01/02/2024 Bond Future	Sell	7,100	0.00
R209 Bond Future			
R209 On 02/11/2023 Bond Future	Sell	9	0.00
R209 On 02/11/2023 Bond Future	Buy	9	0.00
R209 On 02/11/2023 Bond Future	Buy	9	0.00

R209 On 02/11/2023 Bond Future	Sell	9	0.00
R209 On 02/11/2023 Bond Future	Buy	9	0.00
R209 On 02/11/2023 Bond Future	Sell	9	0.00
R214 Bond Future			
R214 On 02/11/2023 Bond Future	Buy	1	0.00
R214 On 02/11/2023 Bond Future	Sell	1	0.00
R214 On 02/11/2023 Bond Future	Buy	10	0.00
R214 On 02/11/2023 Bond Future	Sell	10	0.00
R214 On 02/11/2023 Bond Future	Buy	12	0.00
R214 On 02/11/2023 Bond Future	Sell	12	0.00
R214 On 02/11/2023 Bond Future	Buy	39	0.00
R214 On 02/11/2023 Bond Future	Sell	39	0.00
R214 On 02/11/2023 Bond Future	Buy	209	0.00
R214 On 02/11/2023 Bond Future	Sell	209	0.00
R214 On 02/11/2023 Bond Future	Buy	271	0.00
R214 On 02/11/2023 Bond Future	Sell	271	0.00
Grand Total for Daily Detailed Turnover		119,396	0.00