

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/11/2023

TO DATE : 01/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 01/02/2024 Bond Future			Sell	73	0.00
2038 On 01/02/2024 Bond Future			Buy	73	0.00
2038 On 01/02/2024 Bond Future			Sell	73	0.00
2038 On 01/02/2024 Bond Future			Buy	73	0.00
2038 On 02/11/2023 Bond Future			Sell	73	0.00
2038 On 02/11/2023 Bond Future			Buy	73	0.00
2038 On 02/11/2023 Bond Future			Sell	73	0.00
2038 On 02/11/2023 Bond Future			Buy	73	0.00
IGOV Index Future					
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	3	0.00
IGOV On 01/02/2024 Index Future			Sell	3	0.00
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Sell	380	0.00
R186 On 01/02/2024 Bond Future			Buy	380	0.00
R186 On 01/02/2024 Bond Future			Sell	380	0.00
R186 On 01/02/2024 Bond Future			Buy	380	0.00
R186 On 01/02/2024 Bond Future			Sell	380	0.00
R186 On 01/02/2024 Bond Future			Buy	380	0.00

R186 On 02/11/2023 Bond Future		Buy	380	0.00
R186 On 02/11/2023 Bond Future		Sell	380	0.00
R186 On 02/11/2023 Bond Future		Sell	380	0.00
R186 On 02/11/2023 Bond Future		Sell	380	0.00
R186 On 02/11/2023 Bond Future		Buy	380	0.00
R186 On 02/11/2023 Bond Future		Buy	380	0.00

R2030 Bond Future

2030 On 02/11/2023 Bond Future	10.62 Call	Sell	3	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	3	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	3	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	3	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	5	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	5	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	5	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	5	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	9	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	9	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	9	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	9	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	14	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	14	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	14	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	14	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	15	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	15	0.00

2030 On 02/11/2023 Bond Future	11.12	Call	Buy	15	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Sell	15	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Buy	24	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Sell	24	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Sell	24	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Buy	24	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Sell	27	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Buy	27	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Buy	27	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Sell	27	0.00
2030 On 02/11/2023 Bond Future			Buy	38	0.00
2030 On 02/11/2023 Bond Future			Sell	38	0.00
2030 On 01/02/2024 Bond Future			Sell	38	0.00
2030 On 01/02/2024 Bond Future			Buy	38	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Sell	39	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Buy	39	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Buy	39	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Sell	39	0.00
2030 On 02/11/2023 Bond Future			Sell	50	0.00
2030 On 02/11/2023 Bond Future			Buy	50	0.00
2030 On 01/02/2024 Bond Future			Sell	50	0.00
2030 On 01/02/2024 Bond Future			Buy	50	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Sell	52	0.00
2030 On 02/11/2023 Bond Future	10.62	Call	Buy	52	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	Buy	52	0.00
2030 On 02/11/2023 Bond Future	11.12	Call	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 01/02/2024 Bond Future		Sell	65	0.00
2030 On 01/02/2024 Bond Future		Buy	65	0.00
2030 On 01/02/2024 Bond Future		Sell	90	0.00
2030 On 01/02/2024 Bond Future		Buy	90	0.00
2030 On 02/11/2023 Bond Future		Buy	90	0.00
2030 On 02/11/2023 Bond Future		Sell	90	0.00
2030 On 02/11/2023 Bond Future		Buy	100	0.00
2030 On 02/11/2023 Bond Future		Sell	100	0.00
2030 On 01/02/2024 Bond Future		Sell	100	0.00
2030 On 01/02/2024 Bond Future		Buy	100	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	108	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	108	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	108	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	108	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	165	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Sell	165	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	165	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	165	0.00
2030 On 01/02/2024 Bond Future		Buy	293	0.00
2030 On 01/02/2024 Bond Future		Sell	293	0.00
2030 On 02/11/2023 Bond Future		Sell	293	0.00
2030 On 02/11/2023 Bond Future		Buy	293	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Sell	500	0.00
2030 On 02/11/2023 Bond Future	11.12 Call	Buy	500	0.00

2030 On 02/11/2023 Bond Future	11.12 Call	Sell	500	0.00
2030 On 02/11/2023 Bond Future	10.62 Call	Buy	500	0.00
R2032 Bond Future				
2032 On 01/02/2024 Bond Future		Buy	1	0.00
2032 On 01/02/2024 Bond Future		Sell	1	0.00
2032 On 01/02/2024 Bond Future		Sell	12	0.00
2032 On 01/02/2024 Bond Future		Buy	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 01/02/2024 Bond Future		Sell	33	0.00
2032 On 01/02/2024 Bond Future		Buy	33	0.00
2032 On 01/02/2024 Bond Future		Sell	52	0.00
2032 On 01/02/2024 Bond Future		Buy	52	0.00
2032 On 02/11/2023 Bond Future		Buy	52	0.00
2032 On 02/11/2023 Bond Future		Sell	52	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 01/02/2024 Bond Future		Sell	56	0.00
2032 On 01/02/2024 Bond Future		Buy	56	0.00
2032 On 01/02/2024 Bond Future		Sell	65	0.00
2032 On 01/02/2024 Bond Future		Buy	65	0.00
2032 On 02/11/2023 Bond Future		Buy	65	0.00
2032 On 02/11/2023 Bond Future		Sell	65	0.00
2032 On 07/11/2024 Bond Future		Sell	71	0.00
2032 On 07/11/2024 Bond Future		Buy	71	0.00

2032 On 07/11/2024 Bond Future	Sell	71	0.00
2032 On 07/11/2024 Bond Future	Buy	71	0.00
2032 On 02/11/2023 Bond Future	Buy	185	0.00
2032 On 02/11/2023 Bond Future	Sell	185	0.00
2032 On 01/02/2024 Bond Future	Buy	185	0.00
2032 On 01/02/2024 Bond Future	Sell	185	0.00
R2035 Bond Future			
R035 On 02/11/2023 Bond Future	Buy	9	0.00
R035 On 02/11/2023 Bond Future	Sell	9	0.00
R035 On 01/02/2024 Bond Future	Sell	9	0.00
R035 On 01/02/2024 Bond Future	Buy	9	0.00
R035 On 01/02/2024 Bond Future	Sell	32	0.00
R035 On 01/02/2024 Bond Future	Buy	32	0.00
R035 On 02/11/2023 Bond Future	Buy	32	0.00
R035 On 02/11/2023 Bond Future	Sell	32	0.00
R035 On 02/11/2023 Bond Future	Buy	36	0.00
R035 On 02/11/2023 Bond Future	Sell	36	0.00
R035 On 01/02/2024 Bond Future	Sell	36	0.00
R035 On 01/02/2024 Bond Future	Buy	36	0.00
R035 On 01/02/2024 Bond Future	Sell	57	0.00
R035 On 01/02/2024 Bond Future	Buy	57	0.00
R035 On 02/11/2023 Bond Future	Buy	57	0.00
R035 On 02/11/2023 Bond Future	Sell	57	0.00
R035 On 02/11/2023 Bond Future	Buy	134	0.00
R035 On 02/11/2023 Bond Future	Sell	134	0.00

R035 On 01/02/2024 Bond Future	Buy	134	0.00
R035 On 01/02/2024 Bond Future	Sell	134	0.00
R2037 Bond Future			
2037 On 02/11/2023 Bond Future	Buy	21	0.00
2037 On 02/11/2023 Bond Future	Sell	21	0.00
2037 On 01/02/2024 Bond Future	Sell	21	0.00
2037 On 01/02/2024 Bond Future	Buy	21	0.00
2037 On 01/02/2024 Bond Future	Sell	51	0.00
2037 On 01/02/2024 Bond Future	Buy	51	0.00
2037 On 02/11/2023 Bond Future	Buy	51	0.00
2037 On 02/11/2023 Bond Future	Sell	51	0.00
2037 On 02/11/2023 Bond Future	Buy	82	0.00
2037 On 02/11/2023 Bond Future	Sell	82	0.00
2037 On 01/02/2024 Bond Future	Sell	82	0.00
2037 On 01/02/2024 Bond Future	Buy	82	0.00
2037 On 01/02/2024 Bond Future	Sell	154	0.00
2037 On 01/02/2024 Bond Future	Buy	154	0.00
2037 On 02/11/2023 Bond Future	Buy	154	0.00
2037 On 02/11/2023 Bond Future	Sell	154	0.00
R2040 Bond Future			
2040 On 07/11/2024 Bond Future	Sell	11	0.00
2040 On 07/11/2024 Bond Future	Buy	11	0.00
2040 On 07/11/2024 Bond Future	Sell	11	0.00
2040 On 07/11/2024 Bond Future	Buy	11	0.00
2040 On 07/11/2024 Bond Future	Sell	22	0.00

2040 On 07/11/2024 Bond Future	Buy	22	0.00
2040 On 02/11/2023 Bond Future	Sell	38	0.00
2040 On 02/11/2023 Bond Future	Buy	38	0.00
2040 On 02/11/2023 Bond Future	Sell	38	0.00
2040 On 02/11/2023 Bond Future	Buy	38	0.00
2040 On 01/02/2024 Bond Future	Sell	38	0.00
2040 On 01/02/2024 Bond Future	Buy	38	0.00
2040 On 01/02/2024 Bond Future	Sell	38	0.00
2040 On 01/02/2024 Bond Future	Buy	38	0.00
2040 On 01/02/2024 Bond Future	Sell	50	0.00
2040 On 01/02/2024 Bond Future	Buy	50	0.00
2040 On 02/11/2023 Bond Future	Buy	100	0.00
2040 On 02/11/2023 Bond Future	Sell	100	0.00
2040 On 01/02/2024 Bond Future	Sell	210	0.00
2040 On 01/02/2024 Bond Future	Buy	210	0.00
2040 On 01/02/2024 Bond Future	Sell	370	0.00
2040 On 01/02/2024 Bond Future	Buy	370	0.00
2040 On 01/02/2024 Bond Future	Sell	810	0.00
2040 On 01/02/2024 Bond Future	Buy	810	0.00
2040 On 01/02/2024 Bond Future	Buy	1,390	0.00
2040 On 01/02/2024 Bond Future	Sell	1,390	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Sell	13	0.00
2044 On 01/02/2024 Bond Future	Buy	13	0.00
2044 On 02/11/2023 Bond Future	Buy	13	0.00

2044 On 02/11/2023 Bond Future	Sell	13	0.00
2044 On 02/11/2023 Bond Future	Buy	33	0.00
2044 On 02/11/2023 Bond Future	Sell	33	0.00
2044 On 01/02/2024 Bond Future	Sell	33	0.00
2044 On 01/02/2024 Bond Future	Buy	33	0.00
2044 On 01/02/2024 Bond Future	Sell	46	0.00
2044 On 01/02/2024 Bond Future	Buy	46	0.00
2044 On 02/11/2023 Bond Future	Sell	46	0.00
2044 On 02/11/2023 Bond Future	Buy	46	0.00
R2048 Bond Future			
R248 On 02/11/2023 Bond Future	Buy	3	0.00
R248 On 02/11/2023 Bond Future	Sell	3	0.00
R248 On 01/02/2024 Bond Future	Sell	3	0.00
R248 On 01/02/2024 Bond Future	Buy	3	0.00
R248 On 01/02/2024 Bond Future	Sell	36	0.00
R248 On 01/02/2024 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	Buy	49	0.00
R248 On 02/11/2023 Bond Future	Sell	49	0.00
R248 On 01/02/2024 Bond Future	Sell	49	0.00
R248 On 01/02/2024 Bond Future	Buy	49	0.00
R248 On 01/02/2024 Bond Future	Sell	88	0.00
R248 On 01/02/2024 Bond Future	Buy	88	0.00
R248 On 02/11/2023 Bond Future	Sell	88	0.00

R248 On 02/11/2023 Bond Future	Buy	88	0.00
R248 On 02/11/2023 Bond Future	Sell	450	0.00
R248 On 02/11/2023 Bond Future	Buy	450	0.00
R248 On 02/11/2023 Bond Future	Sell	450	0.00
R248 On 02/11/2023 Bond Future	Buy	450	0.00
R248 On 01/02/2024 Bond Future	Buy	450	0.00
R248 On 01/02/2024 Bond Future	Sell	450	0.00
R248 On 01/02/2024 Bond Future	Buy	450	0.00
R248 On 01/02/2024 Bond Future	Sell	450	0.00
R209 Bond Future			
R209 On 01/02/2024 Bond Future	Buy	32	0.00
R209 On 01/02/2024 Bond Future	Sell	32	0.00
R209 On 01/02/2024 Bond Future	Buy	32	0.00
R209 On 01/02/2024 Bond Future	Sell	32	0.00
R209 On 02/11/2023 Bond Future	Buy	32	0.00
R209 On 02/11/2023 Bond Future	Sell	32	0.00
R209 On 02/11/2023 Bond Future	Sell	32	0.00
R209 On 02/11/2023 Bond Future	Buy	32	0.00
R209 On 02/11/2023 Bond Future	Buy	150	0.00
R209 On 02/11/2023 Bond Future	Sell	150	0.00
R213 Bond Future			
R213 On 01/02/2024 Bond Future	Sell	4	0.00
R213 On 01/02/2024 Bond Future	Buy	4	0.00
R213 On 02/11/2023 Bond Future	Buy	4	0.00
R213 On 02/11/2023 Bond Future	Sell	4	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 01/02/2024 Bond Future	Sell	49	0.00
R213 On 01/02/2024 Bond Future	Buy	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	Sell	53	0.00
R213 On 02/11/2023 Bond Future	Buy	53	0.00
R213 On 01/02/2024 Bond Future	Buy	53	0.00
R213 On 01/02/2024 Bond Future	Sell	53	0.00
R214 Bond Future			
R214 On 01/02/2024 Bond Future	Buy	16	0.00
R214 On 01/02/2024 Bond Future	Sell	16	0.00
R214 On 01/02/2024 Bond Future	Buy	16	0.00
R214 On 01/02/2024 Bond Future	Sell	16	0.00
R214 On 02/11/2023 Bond Future	Sell	16	0.00
R214 On 02/11/2023 Bond Future	Buy	16	0.00
R214 On 02/11/2023 Bond Future	Sell	16	0.00
R214 On 02/11/2023 Bond Future	Buy	16	0.00
R214 On 02/11/2023 Bond Future	Buy	100	0.00
R214 On 02/11/2023 Bond Future	Sell	100	0.00
R214 On 01/02/2024 Bond Future	Sell	150	0.00
R214 On 01/02/2024 Bond Future	Buy	150	0.00
Grand Total for Daily Detailed Turnover		14,154	0.00