

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 23/08/2024

TO DATE : 23/08/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
I2029 Bond Future					
2029 On 07/11/2024 Bond Future			Sell	1	0.00
2029 On 07/11/2024 Bond Future			Buy	1	0.00
2029 On 07/11/2024 Bond Future			Sell	4	0.00
2029 On 07/11/2024 Bond Future			Buy	4	0.00
2029 On 07/11/2024 Bond Future			Sell	4	0.00
2029 On 07/11/2024 Bond Future			Buy	4	0.00
2029 On 07/11/2024 Bond Future			Sell	11	0.00
2029 On 07/11/2024 Bond Future			Buy	11	0.00
2029 On 07/11/2024 Bond Future			Sell	12	0.00
2029 On 07/11/2024 Bond Future			Buy	12	0.00
2029 On 07/11/2024 Bond Future			Sell	18	0.00
2029 On 07/11/2024 Bond Future			Buy	18	0.00
2029 On 07/11/2024 Bond Future			Sell	34	0.00
2029 On 07/11/2024 Bond Future			Buy	34	0.00
2029 On 07/11/2024 Bond Future			Sell	36	0.00
2029 On 07/11/2024 Bond Future			Buy	36	0.00
2029 On 07/11/2024 Bond Future			Sell	39	0.00
2029 On 07/11/2024 Bond Future			Buy	39	0.00
2029 On 07/11/2024 Bond Future			Sell	40	0.00
2029 On 07/11/2024 Bond Future			Buy	40	0.00
2029 On 07/11/2024 Bond Future			Sell	50	0.00

2029 On 07/11/2024 Bond Future	Buy	50	0.00
2029 On 07/11/2024 Bond Future	Sell	51	0.00
2029 On 07/11/2024 Bond Future	Buy	51	0.00
2029 On 07/11/2024 Bond Future	Sell	65	0.00
2029 On 07/11/2024 Bond Future	Buy	65	0.00
2029 On 07/11/2024 Bond Future	Sell	66	0.00
2029 On 07/11/2024 Bond Future	Buy	66	0.00
2029 On 07/11/2024 Bond Future	Sell	74	0.00
2029 On 07/11/2024 Bond Future	Buy	74	0.00
2029 On 07/11/2024 Bond Future	Sell	79	0.00
2029 On 07/11/2024 Bond Future	Buy	79	0.00
2029 On 07/11/2024 Bond Future	Sell	166	0.00
2029 On 07/11/2024 Bond Future	Buy	166	0.00
2029 On 07/11/2024 Bond Future	Sell	750	0.00
2029 On 07/11/2024 Bond Future	Buy	750	0.00
2029 On 07/11/2024 Bond Future	Buy	750	0.00
2029 On 07/11/2024 Bond Future	Sell	750	0.00
<b>R186 Bond Future</b>			
R186 On 07/11/2024 Bond Future	Sell	1,095	0.00
R186 On 07/11/2024 Bond Future	Buy	1,095	0.00
<b>R2032 Bond Future</b>			
2032 On 07/11/2024 Bond Future	Sell	22	0.00
2032 On 07/11/2024 Bond Future	Buy	22	0.00
2032 On 07/11/2024 Bond Future	Buy	250	0.00
2032 On 07/11/2024 Bond Future	Sell	250	0.00

2032 On 07/11/2024 Bond Future		Buy	250	0.00
2032 On 07/11/2024 Bond Future		Sell	250	0.00
2032 On 07/11/2024 Bond Future	9.86 Call	Buy	1,500	0.00
2032 On 07/11/2024 Bond Future	9.86 Call	Sell	1,500	0.00
2032 On 07/11/2024 Bond Future	9.86 Put	Buy	1,500	0.00
2032 On 07/11/2024 Bond Future	9.86 Put	Sell	1,500	0.00

### R2035 Bond Future

R035 On 08/05/2025 Bond Future	10.44 Call	Buy	50	0.00
R035 On 08/05/2025 Bond Future	10.44 Call	Sell	50	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Buy	50	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Sell	50	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Sell	50	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Buy	50	0.00
R035 On 08/05/2025 Bond Future	10.44 Call	Buy	100	0.00
R035 On 08/05/2025 Bond Future	10.44 Call	Sell	100	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Sell	100	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Buy	100	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Buy	100	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Sell	100	0.00
R035 On 08/05/2025 Bond Future	10.44 Call	Buy	150	0.00
R035 On 08/05/2025 Bond Future	10.44 Call	Sell	150	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Buy	150	0.00
R035 On 08/05/2025 Bond Future	11.70 Put	Sell	150	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Buy	150	0.00
R035 On 08/05/2025 Bond Future	10.95 Put	Sell	150	0.00

## R2037 Bond Future

2037 On 07/11/2024 Bond Future			Sell	85	0.00
2037 On 07/11/2024 Bond Future			Buy	85	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Sell	200	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Buy	200	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Buy	200	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Sell	200	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Buy	200	0.00
2037 On 07/08/2025 Bond Future	10.64	Call	Sell	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Buy	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Buy	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	12.17	Put	Buy	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Buy	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Buy	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Sell	200	0.00
2037 On 07/08/2025 Bond Future	11.42	Put	Buy	200	0.00

## R2048 Bond Future

R248 On 07/11/2024 Bond Future			Sell	21	0.00
R248 On 07/11/2024 Bond Future			Buy	21	0.00
R248 On 07/11/2024 Bond Future			Buy	56	0.00

R248 On 07/11/2024 Bond Future	Sell	56	0.00
<b>R209 Bond Future</b>			
R209 On 07/11/2024 Bond Future	Sell	238	0.00
R209 On 07/11/2024 Bond Future	Buy	238	0.00
<b>R214 Bond Future</b>			
R214 On 07/11/2024 Bond Future	Buy	10	0.00
R214 On 07/11/2024 Bond Future	Sell	10	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>9,977</b>	<b>0.00</b>