

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2024

TO DATE : 28/08/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	5	0.00
2029 On 07/11/2024 Bond Future			Buy	5	0.00
2029 On 07/11/2024 Bond Future			Sell	6	0.00
2029 On 07/11/2024 Bond Future			Buy	6	0.00
2029 On 07/11/2024 Bond Future			Sell	17	0.00
2029 On 07/11/2024 Bond Future			Buy	17	0.00
2029 On 07/11/2024 Bond Future			Sell	20	0.00
2029 On 07/11/2024 Bond Future			Buy	20	0.00
2029 On 07/11/2024 Bond Future			Sell	30	0.00
2029 On 07/11/2024 Bond Future			Buy	30	0.00
2029 On 07/11/2024 Bond Future			Sell	30	0.00
2029 On 07/11/2024 Bond Future			Buy	30	0.00
2029 On 07/11/2024 Bond Future			Sell	30	0.00
2029 On 07/11/2024 Bond Future			Buy	30	0.00
2029 On 07/11/2024 Bond Future			Sell	57	0.00
2029 On 07/11/2024 Bond Future			Buy	57	0.00
2029 On 07/11/2024 Bond Future			Sell	60	0.00
2029 On 07/11/2024 Bond Future			Buy	60	0.00
2029 On 07/11/2024 Bond Future			Sell	67	0.00

2029 On 07/11/2024 Bond Future	Buy	67	0.00
2029 On 07/11/2024 Bond Future	Sell	84	0.00
2029 On 07/11/2024 Bond Future	Buy	84	0.00
2029 On 07/11/2024 Bond Future	Sell	87	0.00
2029 On 07/11/2024 Bond Future	Buy	87	0.00
2029 On 07/11/2024 Bond Future	Sell	109	0.00
2029 On 07/11/2024 Bond Future	Buy	109	0.00
2029 On 07/11/2024 Bond Future	Sell	109	0.00
2029 On 07/11/2024 Bond Future	Buy	109	0.00
2029 On 07/11/2024 Bond Future	Sell	123	0.00
2029 On 07/11/2024 Bond Future	Buy	123	0.00
2029 On 07/11/2024 Bond Future	Sell	135	0.00
2029 On 07/11/2024 Bond Future	Buy	135	0.00
2029 On 07/11/2024 Bond Future	Sell	280	0.00
2029 On 07/11/2024 Bond Future	Buy	280	0.00
2029 On 07/11/2024 Bond Future	Buy	1,250	0.00
2029 On 07/11/2024 Bond Future	Sell	1,250	0.00
2029 On 07/11/2024 Bond Future	Sell	1,250	0.00
2029 On 07/11/2024 Bond Future	Buy	1,250	0.00
R186 Bond Future			
R186 On 07/11/2024 Bond Future	Sell	48	0.00
R186 On 07/11/2024 Bond Future	Buy	48	0.00
R186 On 07/11/2024 Bond Future	Sell	58	0.00
R186 On 07/11/2024 Bond Future	Buy	58	0.00
R186 On 07/11/2024 Bond Future	Buy	73	0.00

R186 On 07/11/2024 Bond Future		Sell	73	0.00
R186 On 07/11/2024 Bond Future		Buy	106	0.00
R186 On 07/11/2024 Bond Future		Sell	106	0.00
R2030 Bond Future				
2030 On 07/11/2024 Bond Future		Buy	21	0.00
2030 On 07/11/2024 Bond Future		Sell	21	0.00
2030 On 07/11/2024 Bond Future		Buy	48	0.00
2030 On 07/11/2024 Bond Future		Sell	48	0.00
2030 On 07/11/2024 Bond Future		Sell	57	0.00
2030 On 07/11/2024 Bond Future		Buy	57	0.00
R2035 Bond Future				
R035 On 07/11/2024 Bond Future		Buy	20	0.00
R035 On 07/11/2024 Bond Future		Sell	20	0.00
R035 On 06/02/2025 Bond Future	10.34 Call	Buy	60	0.00
R035 On 06/02/2025 Bond Future	10.34 Call	Sell	60	0.00
R035 On 06/02/2025 Bond Future	11.30 Put	Buy	60	0.00
R035 On 06/02/2025 Bond Future	11.30 Put	Sell	60	0.00
R035 On 06/02/2025 Bond Future	10.65 Put	Sell	60	0.00
R035 On 06/02/2025 Bond Future	10.65 Put	Buy	60	0.00
R035 On 06/02/2025 Bond Future	10.34 Call	Buy	940	0.00
R035 On 06/02/2025 Bond Future	10.34 Call	Sell	940	0.00
R035 On 06/02/2025 Bond Future	11.30 Put	Buy	940	0.00
R035 On 06/02/2025 Bond Future	11.30 Put	Sell	940	0.00
R035 On 06/02/2025 Bond Future	10.65 Put	Sell	940	0.00
R035 On 06/02/2025 Bond Future	10.65 Put	Buy	940	0.00

R035 On 06/02/2025 Bond Future	10.34	Call	Sell	1,000	0.00
R035 On 06/02/2025 Bond Future	10.34	Call	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	10.34	Call	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	10.34	Call	Sell	1,000	0.00
R035 On 06/02/2025 Bond Future	10.65	Put	Sell	1,000	0.00
R035 On 06/02/2025 Bond Future	10.65	Put	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	10.65	Put	Sell	1,000	0.00
R035 On 06/02/2025 Bond Future	10.65	Put	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	11.30	Put	Sell	1,000	0.00
R035 On 06/02/2025 Bond Future	11.30	Put	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	11.30	Put	Buy	1,000	0.00
R035 On 06/02/2025 Bond Future	11.30	Put	Sell	1,000	0.00

R2037 Bond Future

2037 On 07/11/2024 Bond Future			Buy	35	0.00
2037 On 07/11/2024 Bond Future			Sell	35	0.00
2037 On 07/11/2024 Bond Future			Buy	47	0.00
2037 On 07/11/2024 Bond Future			Sell	47	0.00
2037 On 07/11/2024 Bond Future			Buy	82	0.00
2037 On 07/11/2024 Bond Future			Sell	82	0.00
2037 On 07/11/2024 Bond Future			Buy	256	0.00
2037 On 07/11/2024 Bond Future			Sell	256	0.00

R2040 Bond Future

2040 On 07/11/2024 Bond Future			Buy	5	0.00
2040 On 07/11/2024 Bond Future			Sell	5	0.00
2040 On 07/11/2024 Bond Future			Sell	250	0.00

2040 On 07/11/2024 Bond Future	Buy	250	0.00
R2044 Bond Future			
2044 On 07/11/2024 Bond Future	Sell	973	0.00
2044 On 07/11/2024 Bond Future	Buy	973	0.00
R2048 Bond Future			
R248 On 07/11/2024 Bond Future	Sell	35	0.00
R248 On 07/11/2024 Bond Future	Buy	35	0.00
R248 On 07/11/2024 Bond Future	Sell	50	0.00
R248 On 07/11/2024 Bond Future	Buy	50	0.00
R248 On 07/11/2024 Bond Future	Sell	50	0.00
R248 On 07/11/2024 Bond Future	Sell	50	0.00
R248 On 07/11/2024 Bond Future	Buy	50	0.00
R248 On 07/11/2024 Bond Future	Buy	50	0.00
R248 On 07/11/2024 Bond Future	Sell	214	0.00
R248 On 07/11/2024 Bond Future	Buy	214	0.00
R248 On 07/11/2024 Bond Future	Sell	4,800	0.00
R248 On 07/11/2024 Bond Future	Buy	4,800	0.00
R248 On 07/11/2024 Bond Future	Buy	5,049	0.00
R248 On 07/11/2024 Bond Future	Sell	5,049	0.00
R209 Bond Future			
R209 On 07/11/2024 Bond Future	Sell	35	0.00
R209 On 07/11/2024 Bond Future	Buy	35	0.00
R209 On 07/11/2024 Bond Future	Sell	35	0.00
R209 On 07/11/2024 Bond Future	Buy	35	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Buy	18	0.00
R213 On 07/11/2024 Bond Future	Sell	18	0.00
R213 On 07/11/2024 Bond Future	Buy	22	0.00
R213 On 07/11/2024 Bond Future	Sell	22	0.00
R213 On 07/11/2024 Bond Future	Buy	40	0.00
R213 On 07/11/2024 Bond Future	Sell	40	0.00

R214 Bond Future

R214 On 07/11/2024 Bond Future	Buy	21	0.00
R214 On 07/11/2024 Bond Future	Sell	21	0.00
R214 On 07/11/2024 Bond Future	Buy	269	0.00
R214 On 07/11/2024 Bond Future	Sell	269	0.00
R214 On 07/11/2024 Bond Future	Buy	269	0.00
R214 On 07/11/2024 Bond Future	Sell	269	0.00

Grand Total for Daily Detailed Turnover

25,786 0.00