

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/10/2024

TO DATE : 22/10/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 07/11/2024 Index Future			Buy	3	0.00
GOVI On 07/11/2024 Index Future			Sell	3	0.00
GOVI On 07/11/2024 Index Future			Buy	10	0.00
GOVI On 07/11/2024 Index Future			Sell	10	0.00
GOVI On 07/11/2024 Index Future			Buy	18	0.00
GOVI On 07/11/2024 Index Future			Sell	18	0.00
GOVI On 07/11/2024 Index Future			Sell	31	0.00
GOVI On 07/11/2024 Index Future			Buy	31	0.00
GOVI On 07/11/2024 Index Future			Sell	327	0.00
GOVI On 07/11/2024 Index Future			Buy	327	0.00
GOVI On 06/02/2025 Index Future			Sell	327	0.00
GOVI On 06/02/2025 Index Future			Buy	327	0.00
I2029 Bond Future					
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	12	0.00
2029 On 07/11/2024 Bond Future			Buy	12	0.00
2029 On 06/02/2025 Bond Future			Buy	12	0.00
2029 On 06/02/2025 Bond Future			Sell	12	0.00
2029 On 06/02/2025 Bond Future			Buy	12	0.00

2029 On 06/02/2025 Bond Future	Sell	12	0.00
2029 On 06/02/2025 Bond Future	Buy	39	0.00
2029 On 06/02/2025 Bond Future	Sell	39	0.00
2029 On 06/02/2025 Bond Future	Buy	39	0.00
2029 On 06/02/2025 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	39	0.00
2029 On 07/11/2024 Bond Future	Buy	39	0.00
2029 On 07/11/2024 Bond Future	Sell	39	0.00
I2033 Bond Future			
2033 On 07/11/2024 Bond Future	Buy	180	0.00
2033 On 07/11/2024 Bond Future	Sell	180	0.00
2033 On 07/11/2024 Bond Future	Buy	180	0.00
2033 On 07/11/2024 Bond Future	Sell	180	0.00
2033 On 06/02/2025 Bond Future	Buy	180	0.00
2033 On 06/02/2025 Bond Future	Sell	180	0.00
2033 On 06/02/2025 Bond Future	Buy	180	0.00
2033 On 06/02/2025 Bond Future	Sell	180	0.00
I2046 Bond Future			
2046 On 06/02/2025 Bond Future	Buy	137	0.00
2046 On 06/02/2025 Bond Future	Sell	137	0.00
2046 On 06/02/2025 Bond Future	Buy	137	0.00
2046 On 06/02/2025 Bond Future	Sell	137	0.00
2046 On 07/11/2024 Bond Future	Buy	137	0.00
2046 On 07/11/2024 Bond Future	Sell	137	0.00

2046 On 07/11/2024 Bond Future	Buy	137	0.00
2046 On 07/11/2024 Bond Future	Sell	137	0.00
R186 Bond Future			
R186 On 07/11/2024 Bond Future	Sell	196	0.00
R186 On 07/11/2024 Bond Future	Buy	196	0.00
R186 On 07/11/2024 Bond Future	Sell	196	0.00
R186 On 07/11/2024 Bond Future	Buy	196	0.00
R186 On 06/02/2025 Bond Future	Sell	196	0.00
R186 On 06/02/2025 Bond Future	Buy	196	0.00
R186 On 06/02/2025 Bond Future	Sell	196	0.00
R186 On 06/02/2025 Bond Future	Buy	196	0.00
R186 On 06/02/2025 Bond Future	Buy	3,200	0.00
R186 On 06/02/2025 Bond Future	Buy	3,200	0.00
R186 On 06/02/2025 Bond Future	Sell	3,200	0.00
R186 On 06/02/2025 Bond Future	Sell	3,200	0.00
R186 On 07/11/2024 Bond Future	Buy	3,200	0.00
R186 On 07/11/2024 Bond Future	Sell	3,200	0.00
R186 On 07/11/2024 Bond Future	Buy	3,200	0.00
R186 On 07/11/2024 Bond Future	Sell	3,200	0.00
R2030 Bond Future			
2030 On 07/11/2024 Bond Future	Buy	11	0.00
2030 On 07/11/2024 Bond Future	Sell	11	0.00
2030 On 06/02/2025 Bond Future	Sell	11	0.00
2030 On 06/02/2025 Bond Future	Buy	11	0.00
2030 On 07/11/2024 Bond Future	Sell	16	0.00

2030 On 07/11/2024 Bond Future	Buy	16	0.00
2030 On 07/11/2024 Bond Future	Sell	16	0.00
2030 On 07/11/2024 Bond Future	Buy	16	0.00
2030 On 07/11/2024 Bond Future	Buy	53	0.00
2030 On 07/11/2024 Bond Future	Sell	53	0.00
2030 On 07/11/2024 Bond Future	Buy	53	0.00
2030 On 07/11/2024 Bond Future	Sell	53	0.00
2030 On 06/02/2025 Bond Future	Buy	53	0.00
2030 On 06/02/2025 Bond Future	Sell	53	0.00
2030 On 06/02/2025 Bond Future	Buy	53	0.00
2030 On 06/02/2025 Bond Future	Sell	53	0.00
2030 On 06/02/2025 Bond Future	Sell	120	0.00
2030 On 06/02/2025 Bond Future	Buy	120	0.00
2030 On 07/11/2024 Bond Future	Buy	120	0.00
2030 On 07/11/2024 Bond Future	Sell	120	0.00
2030 On 07/11/2024 Bond Future	Sell	131	0.00
2030 On 07/11/2024 Bond Future	Buy	131	0.00
2030 On 06/02/2025 Bond Future	Sell	131	0.00
2030 On 06/02/2025 Bond Future	Buy	131	0.00
2030 On 06/02/2025 Bond Future	Buy	323	0.00
2030 On 06/02/2025 Bond Future	Sell	323	0.00
2030 On 06/02/2025 Bond Future	Sell	4,830	0.00
2030 On 06/02/2025 Bond Future	Buy	4,830	0.00
2030 On 06/02/2025 Bond Future	Sell	4,830	0.00
2030 On 06/02/2025 Bond Future	Buy	4,830	0.00
2030 On 07/11/2024 Bond Future	Sell	4,830	0.00

2030 On 07/11/2024 Bond Future		Sell	4,830	0.00
2030 On 07/11/2024 Bond Future		Buy	4,830	0.00
2030 On 07/11/2024 Bond Future		Buy	4,830	0.00
R2032 Bond Future				
2032 On 06/02/2025 Bond Future		Sell	3	0.00
2032 On 06/02/2025 Bond Future		Buy	3	0.00
2032 On 06/02/2025 Bond Future		Sell	10	0.00
2032 On 06/02/2025 Bond Future		Buy	10	0.00
2032 On 06/02/2025 Bond Future		Sell	13	0.00
2032 On 06/02/2025 Bond Future		Buy	13	0.00
2032 On 07/11/2024 Bond Future		Buy	13	0.00
2032 On 07/11/2024 Bond Future		Sell	13	0.00
2032 On 07/11/2024 Bond Future		Buy	19	0.00
2032 On 07/11/2024 Bond Future		Sell	19	0.00
2032 On 06/02/2025 Bond Future		Sell	19	0.00
2032 On 06/02/2025 Bond Future		Buy	19	0.00
2032 On 06/02/2025 Bond Future		Sell	22	0.00
2032 On 06/02/2025 Bond Future		Buy	22	0.00
2032 On 07/11/2024 Bond Future		Buy	22	0.00
2032 On 07/11/2024 Bond Future		Sell	22	0.00
2032 On 06/02/2025 Bond Future		Sell	35	0.00
2032 On 06/02/2025 Bond Future		Buy	35	0.00
2032 On 07/11/2024 Bond Future	9.75 Call	Sell	50	0.00
2032 On 07/11/2024 Bond Future	9.75 Call	Buy	50	0.00
2032 On 06/02/2025 Bond Future		Sell	65	0.00

2032 On 06/02/2025 Bond Future		Buy	65	0.00
2032 On 07/11/2024 Bond Future	9.90 Call	Buy	100	0.00
2032 On 07/11/2024 Bond Future	9.90 Call	Sell	100	0.00
2032 On 06/02/2025 Bond Future		Sell	167	0.00
2032 On 06/02/2025 Bond Future		Buy	167	0.00
2032 On 06/02/2025 Bond Future		Sell	280	0.00
2032 On 06/02/2025 Bond Future		Buy	280	0.00
2032 On 06/02/2025 Bond Future		Sell	476	0.00
2032 On 06/02/2025 Bond Future		Buy	476	0.00
2032 On 07/11/2024 Bond Future		Buy	476	0.00
2032 On 07/11/2024 Bond Future		Sell	476	0.00
2032 On 07/11/2024 Bond Future		Sell	2,950	0.00
2032 On 07/11/2024 Bond Future		Buy	2,950	0.00
2032 On 07/11/2024 Bond Future		Buy	2,950	0.00
2032 On 07/11/2024 Bond Future		Sell	2,950	0.00
2032 On 06/02/2025 Bond Future		Buy	2,950	0.00
2032 On 06/02/2025 Bond Future		Sell	2,950	0.00
2032 On 06/02/2025 Bond Future		Buy	2,950	0.00
2032 On 06/02/2025 Bond Future		Sell	2,950	0.00
2032 On 06/02/2025 Bond Future		Sell	3,505	0.00
2032 On 06/02/2025 Bond Future		Buy	3,505	0.00
2032 On 07/11/2024 Bond Future		Buy	3,505	0.00
2032 On 07/11/2024 Bond Future		Sell	3,505	0.00
2032 On 07/11/2024 Bond Future		Sell	4,035	0.00
2032 On 07/11/2024 Bond Future		Buy	4,035	0.00
2032 On 06/02/2025 Bond Future		Buy	4,035	0.00

2032 On 06/02/2025 Bond Future	Sell	4,035	0.00
R2035 Bond Future			
R035 On 06/02/2025 Bond Future	Sell	6	0.00
R035 On 06/02/2025 Bond Future	Buy	6	0.00
R035 On 07/11/2024 Bond Future	Buy	6	0.00
R035 On 07/11/2024 Bond Future	Sell	6	0.00
R035 On 07/11/2024 Bond Future	Buy	65	0.00
R035 On 07/11/2024 Bond Future	Sell	65	0.00
R035 On 06/02/2025 Bond Future	Sell	65	0.00
R035 On 06/02/2025 Bond Future	Buy	65	0.00
R035 On 06/02/2025 Bond Future	Sell	67	0.00
R035 On 06/02/2025 Bond Future	Buy	67	0.00
R035 On 07/11/2024 Bond Future	Buy	67	0.00
R035 On 07/11/2024 Bond Future	Sell	67	0.00
R035 On 07/11/2024 Bond Future	Buy	84	0.00
R035 On 07/11/2024 Bond Future	Sell	84	0.00
R035 On 06/02/2025 Bond Future	Sell	84	0.00
R035 On 06/02/2025 Bond Future	Buy	84	0.00
R035 On 06/02/2025 Bond Future	Sell	222	0.00
R035 On 07/11/2024 Bond Future	Buy	222	0.00
R035 On 07/11/2024 Bond Future	Sell	222	0.00
R035 On 06/02/2025 Bond Future	Buy	222	0.00
R035 On 07/11/2024 Bond Future	Buy	1,650	0.00
R035 On 07/11/2024 Bond Future	Sell	1,650	0.00
R035 On 07/11/2024 Bond Future	Buy	1,650	0.00

R035 On 07/11/2024 Bond Future	Sell	1,650	0.00
R035 On 06/02/2025 Bond Future	Buy	1,650	0.00
R035 On 06/02/2025 Bond Future	Sell	1,650	0.00
R035 On 06/02/2025 Bond Future	Sell	1,650	0.00
R035 On 06/02/2025 Bond Future	Buy	1,650	0.00
R2037 Bond Future			
2037 On 06/02/2025 Bond Future	Sell	1	0.00
2037 On 06/02/2025 Bond Future	Buy	1	0.00
2037 On 06/02/2025 Bond Future	Sell	8	0.00
2037 On 06/02/2025 Bond Future	Buy	8	0.00
2037 On 06/02/2025 Bond Future	Sell	9	0.00
2037 On 06/02/2025 Bond Future	Buy	9	0.00
2037 On 06/02/2025 Bond Future	Sell	9	0.00
2037 On 06/02/2025 Bond Future	Buy	9	0.00
2037 On 06/02/2025 Bond Future	Sell	9	0.00
2037 On 06/02/2025 Bond Future	Buy	9	0.00
2037 On 06/02/2025 Bond Future	Sell	15	0.00
2037 On 06/02/2025 Bond Future	Buy	15	0.00
2037 On 06/02/2025 Bond Future	Sell	19	0.00
2037 On 06/02/2025 Bond Future	Buy	19	0.00
2037 On 06/02/2025 Bond Future	Sell	26	0.00
2037 On 06/02/2025 Bond Future	Buy	26	0.00
2037 On 06/02/2025 Bond Future	Sell	27	0.00
2037 On 06/02/2025 Bond Future	Buy	27	0.00
2037 On 06/02/2025 Bond Future	Sell	35	0.00

2037 On 06/02/2025 Bond Future	Buy	35	0.00
2037 On 06/02/2025 Bond Future	Sell	52	0.00
2037 On 06/02/2025 Bond Future	Buy	52	0.00
2037 On 06/02/2025 Bond Future	Sell	225	0.00
2037 On 06/02/2025 Bond Future	Buy	225	0.00
2037 On 06/02/2025 Bond Future	Sell	230	0.00
2037 On 06/02/2025 Bond Future	Buy	230	0.00
2037 On 06/02/2025 Bond Future	Sell	665	0.00
2037 On 06/02/2025 Bond Future	Buy	665	0.00
2037 On 06/02/2025 Bond Future	Sell	665	0.00
2037 On 06/02/2025 Bond Future	Buy	665	0.00

R2040 Bond Future

2040 On 06/02/2025 Bond Future	Sell	99	0.00
2040 On 06/02/2025 Bond Future	Buy	99	0.00
2040 On 07/11/2024 Bond Future	Buy	99	0.00
2040 On 07/11/2024 Bond Future	Sell	99	0.00
2040 On 07/11/2024 Bond Future	Buy	102	0.00
2040 On 07/11/2024 Bond Future	Sell	102	0.00
2040 On 06/02/2025 Bond Future	Sell	102	0.00
2040 On 06/02/2025 Bond Future	Buy	102	0.00
2040 On 06/02/2025 Bond Future	Sell	163	0.00
2040 On 06/02/2025 Bond Future	Buy	163	0.00
2040 On 07/11/2024 Bond Future	Buy	163	0.00
2040 On 07/11/2024 Bond Future	Sell	163	0.00
2040 On 07/11/2024 Bond Future	Buy	301	0.00

2040 On 07/11/2024 Bond Future	Sell	301	0.00
2040 On 06/02/2025 Bond Future	Sell	301	0.00
2040 On 06/02/2025 Bond Future	Buy	301	0.00
2040 On 06/02/2025 Bond Future	Sell	665	0.00
2040 On 06/02/2025 Bond Future	Buy	665	0.00
2040 On 07/11/2024 Bond Future	Buy	665	0.00
2040 On 07/11/2024 Bond Future	Sell	665	0.00

R2044 Bond Future

2044 On 07/11/2024 Bond Future	Sell	3	0.00
2044 On 07/11/2024 Bond Future	Buy	3	0.00
2044 On 07/11/2024 Bond Future	Sell	3	0.00
2044 On 07/11/2024 Bond Future	Buy	3	0.00
2044 On 06/02/2025 Bond Future	Buy	3	0.00
2044 On 06/02/2025 Bond Future	Sell	3	0.00
2044 On 06/02/2025 Bond Future	Buy	3	0.00
2044 On 06/02/2025 Bond Future	Sell	3	0.00
2044 On 06/02/2025 Bond Future	Sell	44	0.00
2044 On 06/02/2025 Bond Future	Buy	44	0.00
2044 On 06/02/2025 Bond Future	Sell	60	0.00
2044 On 06/02/2025 Bond Future	Buy	60	0.00
2044 On 06/02/2025 Bond Future	Sell	120	0.00
2044 On 06/02/2025 Bond Future	Buy	120	0.00
2044 On 06/02/2025 Bond Future	Buy	224	0.00
2044 On 06/02/2025 Bond Future	Sell	224	0.00
2044 On 06/02/2025 Bond Future	Sell	224	0.00

2044 On 06/02/2025 Bond Future	Buy	224	0.00
R2048 Bond Future			
R248 On 07/11/2024 Bond Future	Buy	6	0.00
R248 On 07/11/2024 Bond Future	Sell	6	0.00
R248 On 07/11/2024 Bond Future	Buy	6	0.00
R248 On 07/11/2024 Bond Future	Sell	6	0.00
R248 On 06/02/2025 Bond Future	Sell	6	0.00
R248 On 06/02/2025 Bond Future	Buy	6	0.00
R248 On 06/02/2025 Bond Future	Sell	6	0.00
R248 On 06/02/2025 Bond Future	Buy	6	0.00
R248 On 06/02/2025 Bond Future	Sell	12	0.00
R248 On 06/02/2025 Bond Future	Buy	12	0.00
R248 On 07/11/2024 Bond Future	Buy	12	0.00
R248 On 07/11/2024 Bond Future	Sell	12	0.00
R248 On 07/11/2024 Bond Future	Buy	750	0.00
R248 On 07/11/2024 Bond Future	Sell	750	0.00
R248 On 06/02/2025 Bond Future	Sell	750	0.00
R248 On 06/02/2025 Bond Future	Buy	750	0.00
R248 On 06/02/2025 Bond Future	Sell	3,000	0.00
R248 On 06/02/2025 Bond Future	Buy	3,000	0.00
R248 On 07/11/2024 Bond Future	Buy	3,000	0.00
R248 On 07/11/2024 Bond Future	Sell	3,000	0.00
R209 Bond Future			
R209 On 07/11/2024 Bond Future	Buy	15	0.00
R209 On 07/11/2024 Bond Future	Sell	15	0.00

R209 On 06/02/2025 Bond Future	Sell	15	0.00
R209 On 06/02/2025 Bond Future	Buy	15	0.00
R209 On 06/02/2025 Bond Future	Sell	22	0.00
R209 On 06/02/2025 Bond Future	Buy	22	0.00
R209 On 07/11/2024 Bond Future	Buy	22	0.00
R209 On 07/11/2024 Bond Future	Sell	22	0.00
R209 On 07/11/2024 Bond Future	Buy	36	0.00
R209 On 07/11/2024 Bond Future	Sell	36	0.00
R209 On 06/02/2025 Bond Future	Sell	36	0.00
R209 On 06/02/2025 Bond Future	Buy	36	0.00
R209 On 07/11/2024 Bond Future	Buy	78	0.00
R209 On 07/11/2024 Bond Future	Sell	78	0.00
R209 On 06/02/2025 Bond Future	Sell	78	0.00
R209 On 06/02/2025 Bond Future	Buy	78	0.00
R209 On 06/02/2025 Bond Future	Sell	116	0.00
R209 On 06/02/2025 Bond Future	Buy	116	0.00
R209 On 07/11/2024 Bond Future	Buy	116	0.00
R209 On 07/11/2024 Bond Future	Sell	116	0.00
R209 On 07/11/2024 Bond Future	Buy	135	0.00
R209 On 07/11/2024 Bond Future	Sell	135	0.00
R209 On 06/02/2025 Bond Future	Sell	135	0.00
R209 On 06/02/2025 Bond Future	Buy	135	0.00
R209 On 06/02/2025 Bond Future	Sell	402	0.00
R209 On 06/02/2025 Bond Future	Buy	402	0.00
R209 On 07/11/2024 Bond Future	Buy	402	0.00
R209 On 07/11/2024 Bond Future	Sell	402	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Sell	50	0.00
R213 On 07/11/2024 Bond Future	Buy	50	0.00
R213 On 07/11/2024 Bond Future	Buy	50	0.00
R213 On 07/11/2024 Bond Future	Sell	50	0.00

R214 Bond Future

R214 On 07/11/2024 Bond Future	Buy	3	0.00
R214 On 07/11/2024 Bond Future	Sell	3	0.00
R214 On 06/02/2025 Bond Future	Sell	3	0.00
R214 On 06/02/2025 Bond Future	Buy	3	0.00
R214 On 06/02/2025 Bond Future	Sell	18	0.00
R214 On 06/02/2025 Bond Future	Buy	18	0.00
R214 On 07/11/2024 Bond Future	Buy	18	0.00
R214 On 07/11/2024 Bond Future	Sell	18	0.00
R214 On 07/11/2024 Bond Future	Buy	29	0.00
R214 On 07/11/2024 Bond Future	Sell	29	0.00
R214 On 06/02/2025 Bond Future	Sell	29	0.00
R214 On 06/02/2025 Bond Future	Buy	29	0.00
R214 On 06/02/2025 Bond Future	Sell	62	0.00
R214 On 06/02/2025 Bond Future	Buy	62	0.00
R214 On 07/11/2024 Bond Future	Buy	62	0.00
R214 On 07/11/2024 Bond Future	Sell	62	0.00
R214 On 07/11/2024 Bond Future	Buy	79	0.00
R214 On 07/11/2024 Bond Future	Sell	79	0.00
R214 On 06/02/2025 Bond Future	Sell	79	0.00

R214 On 06/02/2025 Bond Future	Buy	79	0.00
R214 On 06/02/2025 Bond Future	Sell	89	0.00
R214 On 06/02/2025 Bond Future	Buy	89	0.00
R214 On 07/11/2024 Bond Future	Buy	89	0.00
R214 On 07/11/2024 Bond Future	Sell	89	0.00
R214 On 07/11/2024 Bond Future	Buy	131	0.00
R214 On 07/11/2024 Bond Future	Sell	131	0.00
R214 On 06/02/2025 Bond Future	Sell	131	0.00
R214 On 06/02/2025 Bond Future	Buy	131	0.00
R214 On 06/02/2025 Bond Future	Sell	413	0.00
R214 On 06/02/2025 Bond Future	Buy	413	0.00
R214 On 07/11/2024 Bond Future	Buy	413	0.00
R214 On 07/11/2024 Bond Future	Sell	413	0.00
R214 On 07/11/2024 Bond Future	Buy	506	0.00
R214 On 07/11/2024 Bond Future	Sell	506	0.00
R214 On 06/02/2025 Bond Future	Sell	506	0.00
R214 On 06/02/2025 Bond Future	Buy	506	0.00
R214 On 06/02/2025 Bond Future	Sell	893	0.00
R214 On 06/02/2025 Bond Future	Buy	893	0.00
R214 On 07/11/2024 Bond Future	Buy	893	0.00
R214 On 07/11/2024 Bond Future	Sell	893	0.00
R214 On 07/11/2024 Bond Future	Buy	1,484	0.00
R214 On 07/11/2024 Bond Future	Sell	1,484	0.00
R214 On 06/02/2025 Bond Future	Sell	1,484	0.00
R214 On 06/02/2025 Bond Future	Buy	1,484	0.00
R214 On 06/02/2025 Bond Future	Sell	3,710	0.00

R214 On 06/02/2025 Bond Future	Buy	3,710	0.00
R214 On 07/11/2024 Bond Future	Buy	3,710	0.00
R214 On 07/11/2024 Bond Future	Sell	3,710	0.00
R214 On 07/11/2024 Bond Future	Buy	7,417	0.00
R214 On 07/11/2024 Bond Future	Sell	7,417	0.00
R214 On 06/02/2025 Bond Future	Sell	7,417	0.00
R214 On 06/02/2025 Bond Future	Buy	7,417	0.00
Grand Total for Daily Detailed Turnover		116,584	0.00