

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/10/2023

TO DATE : 27/10/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Sell	1	0.00
2025 On 01/02/2024 Bond Future			Buy	1	0.00
2025 On 01/02/2024 Bond Future			Sell	4	0.00
2025 On 01/02/2024 Bond Future			Buy	4	0.00
2025 On 01/02/2024 Bond Future			Sell	6	0.00
2025 On 01/02/2024 Bond Future			Buy	6	0.00
2025 On 01/02/2024 Bond Future			Sell	7	0.00
2025 On 01/02/2024 Bond Future			Buy	7	0.00
2025 On 01/02/2024 Bond Future			Sell	17	0.00
2025 On 01/02/2024 Bond Future			Buy	17	0.00
2025 On 01/02/2024 Bond Future			Sell	22	0.00
2025 On 01/02/2024 Bond Future			Buy	22	0.00
2025 On 01/02/2024 Bond Future			Sell	26	0.00
2025 On 01/02/2024 Bond Future			Buy	26	0.00
2025 On 01/02/2024 Bond Future			Sell	76	0.00
2025 On 01/02/2024 Bond Future			Buy	76	0.00
2025 On 01/02/2024 Bond Future			Sell	184	0.00
2025 On 01/02/2024 Bond Future			Buy	184	0.00
2025 On 01/02/2024 Bond Future			Sell	317	0.00
2025 On 01/02/2024 Bond Future			Buy	317	0.00
2025 On 01/02/2024 Bond Future			Sell	660	0.00

2025 On 01/02/2024 Bond Future	Buy	660	0.00
I2033 Bond Future			
2033 On 01/02/2024 Bond Future	Sell	312	0.00
2033 On 01/02/2024 Bond Future	Buy	312	0.00
2033 On 01/02/2024 Bond Future	Sell	312	0.00
2033 On 01/02/2024 Bond Future	Buy	312	0.00
I2050 Bond Future			
2050 On 01/02/2024 Bond Future	Sell	11	0.00
2050 On 01/02/2024 Bond Future	Buy	11	0.00
2050 On 01/02/2024 Bond Future	Sell	11	0.00
2050 On 01/02/2024 Bond Future	Buy	11	0.00
R186 Bond Future			
R186 On 01/02/2024 Bond Future	Sell	11	0.00
R186 On 01/02/2024 Bond Future	Buy	11	0.00
R186 On 01/02/2024 Bond Future	Buy	478	0.00
R186 On 01/02/2024 Bond Future	Sell	478	0.00
R186 On 01/02/2024 Bond Future	Buy	478	0.00
R186 On 01/02/2024 Bond Future	Sell	478	0.00
R2030 Bond Future			
2030 On 01/02/2024 Bond Future	Sell	13	0.00
2030 On 01/02/2024 Bond Future	Buy	13	0.00
2030 On 01/02/2024 Bond Future	Sell	13	0.00
2030 On 01/02/2024 Bond Future	Buy	13	0.00
2030 On 01/02/2024 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 01/02/2024 Bond Future	Sell	50	0.00
2030 On 01/02/2024 Bond Future	Sell	1,081	0.00
2030 On 01/02/2024 Bond Future	Buy	1,081	0.00
2030 On 01/02/2024 Bond Future	Sell	1,081	0.00
2030 On 01/02/2024 Bond Future	Buy	1,081	0.00
2030 On 02/05/2024 Bond Future	Buy	1,589	0.00
2030 On 02/05/2024 Bond Future	Buy	1,589	0.00
2030 On 02/05/2024 Bond Future	Sell	1,589	0.00
2030 On 02/05/2024 Bond Future	Sell	1,589	0.00
R2032 Bond Future			
2032 On 07/11/2024 Bond Future	Sell	159	0.00
2032 On 07/11/2024 Bond Future	Buy	159	0.00
2032 On 07/11/2024 Bond Future	Sell	317	0.00
2032 On 07/11/2024 Bond Future	Buy	317	0.00
2032 On 07/11/2024 Bond Future	Sell	476	0.00
2032 On 07/11/2024 Bond Future	Buy	476	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	13	0.00
R035 On 01/02/2024 Bond Future	Buy	13	0.00
R035 On 01/02/2024 Bond Future	Sell	38	0.00
R035 On 01/02/2024 Bond Future	Buy	38	0.00
R035 On 01/02/2024 Bond Future	Sell	62	0.00
R035 On 01/02/2024 Bond Future	Buy	62	0.00

R035 On 01/02/2024 Bond Future	Sell	71	0.00
R035 On 01/02/2024 Bond Future	Buy	71	0.00
R035 On 01/02/2024 Bond Future	Sell	144	0.00
R035 On 01/02/2024 Bond Future	Buy	144	0.00
R035 On 01/02/2024 Bond Future	Sell	203	0.00
R035 On 01/02/2024 Bond Future	Buy	203	0.00
R035 On 01/02/2024 Bond Future	Sell	531	0.00
R035 On 01/02/2024 Bond Future	Buy	531	0.00
R2040 Bond Future			
2040 On 01/02/2024 Bond Future	Buy	12	0.00
2040 On 01/02/2024 Bond Future	Sell	12	0.00
2040 On 01/02/2024 Bond Future	Buy	167	0.00
2040 On 01/02/2024 Bond Future	Sell	167	0.00
2040 On 01/02/2024 Bond Future	Buy	313	0.00
2040 On 01/02/2024 Bond Future	Sell	313	0.00
2040 On 01/02/2024 Bond Future	Buy	859	0.00
2040 On 01/02/2024 Bond Future	Sell	859	0.00
2040 On 01/02/2024 Bond Future	Buy	1,162	0.00
2040 On 01/02/2024 Bond Future	Sell	1,162	0.00
2040 On 01/02/2024 Bond Future	Buy	3,096	0.00
2040 On 01/02/2024 Bond Future	Sell	3,096	0.00
2040 On 01/02/2024 Bond Future	Buy	5,772	0.00
2040 On 01/02/2024 Bond Future	Sell	5,772	0.00
2040 On 01/02/2024 Bond Future	Buy	8,640	0.00
2040 On 01/02/2024 Bond Future	Sell	8,640	0.00

2040 On 01/02/2024 Bond Future		Sell	20,009	0.00
2040 On 01/02/2024 Bond Future		Buy	20,009	0.00
R209 Bond Future				
R209 On 01/02/2024 Bond Future		Sell	5	0.00
R209 On 01/02/2024 Bond Future		Buy	5	0.00
R209 On 01/02/2024 Bond Future		Sell	5	0.00
R209 On 01/02/2024 Bond Future		Buy	5	0.00
R214 Bond Future				
R214 On 02/05/2024 Bond Future		Sell	3,420	0.00
R214 On 02/05/2024 Bond Future		Buy	3,420	0.00
R214 On 02/05/2024 Bond Future		Buy	3,420	0.00
R214 On 02/05/2024 Bond Future		Sell	3,420	0.00
R214 On 02/05/2024 Bond Future	12.14 Call	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	12.14 Call	Buy	7,110	0.00
R214 On 02/05/2024 Bond Future	12.14 Call	Buy	7,110	0.00
R214 On 02/05/2024 Bond Future	12.14 Call	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	7,110	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	7,110	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Buy	7,110	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	7,110	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Buy	7,110	0.00
Grand Total for Daily Detailed Turnover			99,953	0.00