

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/11/2023

TO DATE : 22/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Sell	5	0.00
2025 On 01/02/2024 Bond Future			Buy	5	0.00
2025 On 01/02/2024 Bond Future			Sell	11	0.00
2025 On 01/02/2024 Bond Future			Buy	11	0.00
2025 On 01/02/2024 Bond Future			Sell	21	0.00
2025 On 01/02/2024 Bond Future			Buy	21	0.00
2025 On 01/02/2024 Bond Future			Sell	28	0.00
2025 On 01/02/2024 Bond Future			Buy	28	0.00
2025 On 01/02/2024 Bond Future			Sell	52	0.00
2025 On 01/02/2024 Bond Future			Buy	52	0.00
2025 On 01/02/2024 Bond Future			Sell	70	0.00
2025 On 01/02/2024 Bond Future			Buy	70	0.00
2025 On 01/02/2024 Bond Future			Sell	313	0.00
2025 On 01/02/2024 Bond Future			Buy	313	0.00
2025 On 01/02/2024 Bond Future			Sell	500	0.00
2025 On 01/02/2024 Bond Future			Buy	500	0.00
I2029 Bond Future					
2029 On 01/02/2024 Bond Future			Buy	13	0.00
2029 On 01/02/2024 Bond Future			Sell	13	0.00
2029 On 01/02/2024 Bond Future			Buy	13	0.00

2029 On 01/02/2024 Bond Future	Sell	13	0.00
I2046 Bond Future			
2046 On 01/02/2024 Bond Future	Sell	391	0.00
2046 On 01/02/2024 Bond Future	Buy	391	0.00
2046 On 01/02/2024 Bond Future	Sell	391	0.00
2046 On 01/02/2024 Bond Future	Buy	391	0.00
R186 Bond Future			
R186 On 01/02/2024 Bond Future	Sell	1	0.00
R186 On 01/02/2024 Bond Future	Buy	1	0.00
R186 On 01/02/2024 Bond Future	Sell	1	0.00
R186 On 01/02/2024 Bond Future	Buy	1	0.00
R186 On 01/02/2024 Bond Future	Sell	1	0.00
R186 On 01/02/2024 Bond Future	Buy	1	0.00
R186 On 07/11/2024 Bond Future	Buy	84	0.00
R186 On 07/11/2024 Bond Future	Sell	84	0.00
R186 On 07/11/2024 Bond Future	Buy	126	0.00
R186 On 07/11/2024 Bond Future	Sell	126	0.00
R186 On 01/02/2024 Bond Future	Buy	411	0.00
R186 On 01/02/2024 Bond Future	Sell	411	0.00
R186 On 01/02/2024 Bond Future	Buy	411	0.00
R186 On 01/02/2024 Bond Future	Sell	411	0.00
R186 On 07/11/2024 Bond Future	Buy	4,362	0.00
R186 On 07/11/2024 Bond Future	Sell	4,362	0.00
R186 On 07/11/2024 Bond Future	Buy	4,362	0.00
R186 On 07/11/2024 Bond Future	Sell	4,362	0.00

R186 On 07/11/2024 Bond Future		Sell	4,488	0.00
R186 On 07/11/2024 Bond Future		Buy	4,488	0.00
R2032 Bond Future				
2032 On 02/05/2024 Bond Future		Sell	3	0.00
2032 On 02/05/2024 Bond Future		Buy	3	0.00
2032 On 02/05/2024 Bond Future		Sell	13	0.00
2032 On 02/05/2024 Bond Future		Buy	13	0.00
2032 On 02/05/2024 Bond Future		Sell	14	0.00
2032 On 02/05/2024 Bond Future		Buy	14	0.00
2032 On 02/05/2024 Bond Future		Sell	34	0.00
2032 On 02/05/2024 Bond Future		Buy	34	0.00
2032 On 02/05/2024 Bond Future		Sell	41	0.00
2032 On 02/05/2024 Bond Future		Buy	41	0.00
2032 On 02/05/2024 Bond Future		Sell	43	0.00
2032 On 02/05/2024 Bond Future		Buy	43	0.00
2032 On 02/05/2024 Bond Future		Sell	52	0.00
2032 On 02/05/2024 Bond Future		Buy	52	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	55	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	55	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	127	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	127	0.00
2032 On 02/05/2024 Bond Future		Sell	144	0.00
2032 On 02/05/2024 Bond Future		Buy	144	0.00
2032 On 02/05/2024 Bond Future		Sell	154	0.00
2032 On 02/05/2024 Bond Future		Buy	154	0.00

2032 On 01/02/2024 Bond Future	11.33 Put	Sell	180	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	180	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	274	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	274	0.00
2032 On 02/05/2024 Bond Future		Sell	370	0.00
2032 On 02/05/2024 Bond Future		Buy	370	0.00
2032 On 02/05/2024 Bond Future		Sell	414	0.00
2032 On 02/05/2024 Bond Future		Buy	414	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	755	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	755	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	4,722	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	4,722	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	10,887	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	10,887	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Sell	17,000	0.00
2032 On 01/02/2024 Bond Future	11.33 Put	Buy	17,000	0.00

R2035 Bond Future

R035 On 01/02/2024 Bond Future		Sell	116	0.00
R035 On 01/02/2024 Bond Future		Buy	116	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future		Buy	3	0.00
2040 On 01/02/2024 Bond Future		Sell	3	0.00
2040 On 01/02/2024 Bond Future		Buy	8	0.00
2040 On 01/02/2024 Bond Future		Sell	8	0.00
2040 On 01/02/2024 Bond Future		Buy	13	0.00

2040 On 01/02/2024 Bond Future	Sell	13	0.00
2040 On 01/02/2024 Bond Future	Buy	14	0.00
2040 On 01/02/2024 Bond Future	Sell	14	0.00
2040 On 01/02/2024 Bond Future	Buy	15	0.00
2040 On 01/02/2024 Bond Future	Sell	15	0.00
2040 On 01/02/2024 Bond Future	Buy	37	0.00
2040 On 01/02/2024 Bond Future	Sell	37	0.00
2040 On 01/02/2024 Bond Future	Buy	41	0.00
2040 On 01/02/2024 Bond Future	Sell	41	0.00
2040 On 01/02/2024 Bond Future	Buy	70	0.00
2040 On 01/02/2024 Bond Future	Sell	70	0.00
2040 On 01/02/2024 Bond Future	Buy	461	0.00
2040 On 01/02/2024 Bond Future	Sell	461	0.00
2040 On 01/02/2024 Bond Future	Buy	715	0.00
2040 On 01/02/2024 Bond Future	Sell	715	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Sell	92	0.00
2044 On 01/02/2024 Bond Future	Buy	92	0.00
2044 On 01/02/2024 Bond Future	Buy	92	0.00
2044 On 01/02/2024 Bond Future	Sell	92	0.00
R2048 Bond Future			
R248 On 01/02/2024 Bond Future	Sell	158	0.00
R248 On 01/02/2024 Bond Future	Buy	158	0.00
R248 On 01/02/2024 Bond Future	Sell	158	0.00

R248 On 01/02/2024 Bond Future

Buy

158

0.00

Grand Total for Daily Detailed Turnover

53,330

0.00