

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/03/2024

TO DATE : 15/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 02/05/2024 Bond Future			Sell	490	0.00
2050 On 02/05/2024 Bond Future			Buy	490	0.00
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Buy	43	0.00
R186 On 02/05/2024 Bond Future			Sell	43	0.00
R186 On 02/05/2024 Bond Future			Buy	76	0.00
R186 On 02/05/2024 Bond Future			Sell	76	0.00
R186 On 02/05/2024 Bond Future			Buy	119	0.00
R186 On 02/05/2024 Bond Future			Sell	119	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	30	0.00
2030 On 02/05/2024 Bond Future			Buy	30	0.00
2030 On 02/05/2024 Bond Future			Buy	35	0.00
2030 On 02/05/2024 Bond Future			Sell	35	0.00
2030 On 02/05/2024 Bond Future			Sell	84	0.00
2030 On 02/05/2024 Bond Future			Buy	84	0.00
2030 On 02/05/2024 Bond Future			Buy	114	0.00
2030 On 02/05/2024 Bond Future			Sell	114	0.00
R2032 Bond Future					
2032 On 02/05/2024 Bond Future			Buy	35	0.00

2032 On 02/05/2024 Bond Future			Sell	35	0.00
2032 On 02/05/2024 Bond Future			Sell	500	0.00
2032 On 02/05/2024 Bond Future			Buy	500	0.00
2032 On 02/05/2024 Bond Future			Sell	500	0.00
2032 On 02/05/2024 Bond Future			Buy	500	0.00
2032 On 02/05/2024 Bond Future			Sell	500	0.00
2032 On 02/05/2024 Bond Future			Buy	500	0.00
R2035 Bond Future					
R035 On 02/05/2024 Bond Future			Buy	43	0.00
R035 On 02/05/2024 Bond Future			Sell	43	0.00
R035 On 02/05/2024 Bond Future			Buy	500	0.00
R035 On 02/05/2024 Bond Future			Sell	500	0.00
R035 On 02/05/2024 Bond Future			Buy	500	0.00
R035 On 02/05/2024 Bond Future			Sell	500	0.00
R035 On 02/05/2024 Bond Future			Buy	500	0.00
R035 On 02/05/2024 Bond Future			Sell	500	0.00
R2037 Bond Future					
2037 On 02/05/2024 Bond Future			Buy	46	0.00
2037 On 02/05/2024 Bond Future			Sell	46	0.00
R2040 Bond Future					
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	2	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	2	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	2	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	2	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	2	0.00

2040 On 01/08/2024 Bond Future	12.88 Put	Buy	2	0.00
2040 On 02/05/2024 Bond Future		Buy	6	0.00
2040 On 02/05/2024 Bond Future		Sell	6	0.00
2040 On 02/05/2024 Bond Future		Buy	8	0.00
2040 On 02/05/2024 Bond Future		Sell	8	0.00
2040 On 02/05/2024 Bond Future		Buy	9	0.00
2040 On 02/05/2024 Bond Future		Sell	9	0.00
2040 On 02/05/2024 Bond Future		Buy	10	0.00
2040 On 02/05/2024 Bond Future		Sell	10	0.00
2040 On 02/05/2024 Bond Future		Buy	16	0.00
2040 On 02/05/2024 Bond Future		Sell	16	0.00
2040 On 02/05/2024 Bond Future		Buy	19	0.00
2040 On 02/05/2024 Bond Future		Sell	19	0.00
2040 On 02/05/2024 Bond Future		Buy	20	0.00
2040 On 02/05/2024 Bond Future		Sell	20	0.00
2040 On 02/05/2024 Bond Future		Buy	21	0.00
2040 On 02/05/2024 Bond Future		Sell	21	0.00
2040 On 02/05/2024 Bond Future		Buy	21	0.00
2040 On 02/05/2024 Bond Future		Sell	21	0.00
2040 On 01/08/2024 Bond Future	12.28 Call	Buy	26	0.00
2040 On 01/08/2024 Bond Future	12.28 Call	Sell	26	0.00
2040 On 01/08/2024 Bond Future	12.88 Put	Sell	26	0.00
2040 On 01/08/2024 Bond Future	12.88 Put	Buy	26	0.00
2040 On 01/08/2024 Bond Future	13.48 Put	Buy	26	0.00
2040 On 01/08/2024 Bond Future	13.48 Put	Sell	26	0.00
2040 On 02/05/2024 Bond Future		Buy	27	0.00

2040 On 02/05/2024 Bond Future			Sell	27	0.00
2040 On 02/05/2024 Bond Future			Buy	36	0.00
2040 On 02/05/2024 Bond Future			Sell	36	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	43	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	43	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	43	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	43	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	43	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	43	0.00
2040 On 02/05/2024 Bond Future			Buy	46	0.00
2040 On 02/05/2024 Bond Future			Sell	46	0.00
2040 On 02/05/2024 Bond Future			Buy	51	0.00
2040 On 02/05/2024 Bond Future			Sell	51	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	65	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	65	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	65	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	65	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	65	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	65	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	72	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	72	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	72	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	72	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	72	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	72	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	83	0.00

2040 On 01/08/2024 Bond Future	12.28	Call	Sell	83	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	83	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	83	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	83	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	83	0.00
2040 On 02/05/2024 Bond Future			Buy	84	0.00
2040 On 02/05/2024 Bond Future			Sell	84	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	389	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	389	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	389	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	389	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	389	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	389	0.00
2040 On 02/05/2024 Bond Future			Buy	618	0.00
2040 On 02/05/2024 Bond Future			Sell	618	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Buy	680	0.00
2040 On 01/08/2024 Bond Future	12.28	Call	Sell	680	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Buy	680	0.00
2040 On 01/08/2024 Bond Future	12.88	Put	Sell	680	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Buy	680	0.00
2040 On 01/08/2024 Bond Future	13.48	Put	Sell	680	0.00
2040 On 02/05/2024 Bond Future			Buy	800	0.00
2040 On 02/05/2024 Bond Future			Sell	800	0.00
2040 On 02/05/2024 Bond Future			Buy	1,512	0.00
2040 On 02/05/2024 Bond Future			Sell	1,512	0.00
2040 On 02/05/2024 Bond Future			Buy	1,746	0.00

2040 On 02/05/2024 Bond Future		Sell	1,746	0.00
2040 On 02/05/2024 Bond Future		Sell	2,330	0.00
2040 On 02/05/2024 Bond Future		Buy	2,330	0.00
2040 On 02/05/2024 Bond Future		Buy	2,669	0.00
2040 On 02/05/2024 Bond Future		Sell	2,669	0.00
R2048 Bond Future				
R248 On 02/05/2024 Bond Future		Buy	13	0.00
R248 On 02/05/2024 Bond Future		Sell	13	0.00
R209 Bond Future				
R209 On 02/05/2024 Bond Future		Sell	35	0.00
R209 On 02/05/2024 Bond Future		Buy	35	0.00
R209 On 02/05/2024 Bond Future		Buy	1,750	0.00
R209 On 02/05/2024 Bond Future		Sell	1,750	0.00
R209 On 02/05/2024 Bond Future		Buy	1,750	0.00
R209 On 02/05/2024 Bond Future		Sell	1,750	0.00
R213 Bond Future				
R213 On 02/05/2024 Bond Future		Sell	18	0.00
R213 On 02/05/2024 Bond Future		Buy	18	0.00
R214 Bond Future				
R214 On 02/05/2024 Bond Future	12.12 Call	Sell	2,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Buy	2,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Buy	2,000	0.00
R214 On 02/05/2024 Bond Future	12.12 Call	Sell	2,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	2,000	0.00

R214 On 02/05/2024 Bond Future	13.52 Put	Sell	2,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Buy	2,000	0.00
R214 On 02/05/2024 Bond Future	13.52 Put	Sell	2,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	2,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Buy	2,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Buy	2,000	0.00
R214 On 02/05/2024 Bond Future	12.87 Put	Sell	2,000	0.00
Grand Total for Daily Detailed Turnover			33,810	0.00