

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/03/2024

TO DATE : 19/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Sell	6	0.00
R186 On 02/05/2024 Bond Future			Buy	6	0.00
R186 On 02/05/2024 Bond Future			Sell	7	0.00
R186 On 02/05/2024 Bond Future			Buy	7	0.00
R186 On 02/05/2024 Bond Future			Sell	8	0.00
R186 On 02/05/2024 Bond Future			Buy	8	0.00
R186 On 02/05/2024 Bond Future			Sell	21	0.00
R186 On 02/05/2024 Bond Future			Buy	21	0.00
R2030 Bond Future					
2030 On 08/05/2025 Bond Future	10.31	Call	Sell	15	0.00
2030 On 08/05/2025 Bond Future	10.31	Call	Buy	15	0.00
2030 On 08/05/2025 Bond Future	11.86	Put	Buy	15	0.00
2030 On 08/05/2025 Bond Future	11.86	Put	Sell	15	0.00
2030 On 08/05/2025 Bond Future	10.31	Call	Sell	72	0.00
2030 On 08/05/2025 Bond Future	10.31	Call	Buy	72	0.00
2030 On 08/05/2025 Bond Future	11.86	Put	Buy	72	0.00
2030 On 08/05/2025 Bond Future	11.86	Put	Sell	72	0.00
2030 On 08/05/2025 Bond Future	10.31	Call	Sell	83	0.00
2030 On 08/05/2025 Bond Future	10.31	Call	Buy	83	0.00
2030 On 08/05/2025 Bond Future	11.86	Put	Buy	83	0.00

2030 On 08/05/2025 Bond Future	11.86 Put	Sell	83	0.00
2030 On 02/05/2024 Bond Future		Buy	103	0.00
2030 On 02/05/2024 Bond Future		Sell	103	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	117	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	117	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	117	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Sell	117	0.00
2030 On 02/05/2024 Bond Future		Sell	300	0.00
2030 On 02/05/2024 Bond Future		Buy	300	0.00
2030 On 02/05/2024 Bond Future		Sell	300	0.00
2030 On 02/05/2024 Bond Future		Buy	300	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	328	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	328	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	328	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Sell	328	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	423	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	423	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	423	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Sell	423	0.00
2030 On 02/05/2024 Bond Future		Sell	500	0.00
2030 On 02/05/2024 Bond Future		Buy	500	0.00
2030 On 02/05/2024 Bond Future		Sell	500	0.00
2030 On 02/05/2024 Bond Future		Buy	500	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	602	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	602	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	602	0.00

2030 On 08/05/2025 Bond Future	11.86 Put	Sell	602	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	1,640	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	1,640	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Buy	1,640	0.00
2030 On 08/05/2025 Bond Future	10.31 Call	Sell	1,640	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Sell	1,640	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	1,640	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Buy	1,640	0.00
2030 On 08/05/2025 Bond Future	11.86 Put	Sell	1,640	0.00

R2032 Bond Future

2032 On 07/11/2024 Bond Future		Sell	496	0.00
2032 On 07/11/2024 Bond Future		Buy	496	0.00
2032 On 07/11/2024 Bond Future		Sell	496	0.00
2032 On 07/11/2024 Bond Future		Buy	496	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
2032 On 02/05/2024 Bond Future		Sell	500	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future		Sell	3	0.00
R035 On 02/05/2024 Bond Future		Buy	3	0.00
R035 On 02/05/2024 Bond Future		Sell	5	0.00
R035 On 02/05/2024 Bond Future		Buy	5	0.00

R035 On 02/05/2024 Bond Future	Sell	8	0.00
R035 On 02/05/2024 Bond Future	Buy	8	0.00
R2037 Bond Future			
2037 On 02/05/2024 Bond Future	Sell	400	0.00
2037 On 02/05/2024 Bond Future	Buy	400	0.00
2037 On 02/05/2024 Bond Future	Sell	400	0.00
2037 On 02/05/2024 Bond Future	Buy	400	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	26	0.00
2040 On 02/05/2024 Bond Future	Buy	26	0.00
2040 On 02/05/2024 Bond Future	Sell	28	0.00
2040 On 02/05/2024 Bond Future	Buy	28	0.00
2040 On 02/05/2024 Bond Future	Sell	32	0.00
2040 On 02/05/2024 Bond Future	Buy	32	0.00
2040 On 02/05/2024 Bond Future	Buy	86	0.00
2040 On 02/05/2024 Bond Future	Sell	86	0.00
R2044 Bond Future			
2044 On 02/05/2024 Bond Future	Sell	22	0.00
2044 On 02/05/2024 Bond Future	Buy	22	0.00
2044 On 02/05/2024 Bond Future	Sell	30	0.00
2044 On 02/05/2024 Bond Future	Buy	30	0.00
2044 On 02/05/2024 Bond Future	Buy	52	0.00
2044 On 02/05/2024 Bond Future	Sell	52	0.00
2044 On 02/05/2024 Bond Future	Buy	52	0.00
2044 On 02/05/2024 Bond Future	Sell	52	0.00

2044 On 02/05/2024 Bond Future	Buy	56	0.00
2044 On 02/05/2024 Bond Future	Sell	56	0.00
2044 On 02/05/2024 Bond Future	Buy	462	0.00
2044 On 02/05/2024 Bond Future	Sell	462	0.00
2044 On 02/05/2024 Bond Future	Sell	1,000	0.00
2044 On 02/05/2024 Bond Future	Buy	1,000	0.00
2044 On 02/05/2024 Bond Future	Sell	1,000	0.00
2044 On 02/05/2024 Bond Future	Buy	1,000	0.00
2044 On 02/05/2024 Bond Future	Buy	1,000	0.00
2044 On 02/05/2024 Bond Future	Sell	1,000	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Sell	264	0.00
R209 On 02/05/2024 Bond Future	Buy	264	0.00
Grand Total for Daily Detailed Turnover		19,003	0.00