

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/11/2023

TO DATE : 20/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Buy	4	0.00
R186 On 01/02/2024 Bond Future			Sell	4	0.00
R186 On 01/02/2024 Bond Future			Buy	8	0.00
R186 On 01/02/2024 Bond Future			Sell	8	0.00
R186 On 01/02/2024 Bond Future			Buy	14	0.00
R186 On 01/02/2024 Bond Future			Sell	14	0.00
R186 On 01/02/2024 Bond Future			Buy	16	0.00
R186 On 01/02/2024 Bond Future			Sell	16	0.00
R186 On 01/02/2024 Bond Future			Buy	24	0.00
R186 On 01/02/2024 Bond Future			Sell	24	0.00
R186 On 01/02/2024 Bond Future			Buy	25	0.00
R186 On 01/02/2024 Bond Future			Sell	25	0.00
R186 On 01/02/2024 Bond Future			Buy	36	0.00
R186 On 01/02/2024 Bond Future			Sell	36	0.00
R186 On 01/02/2024 Bond Future			Buy	296	0.00
R186 On 01/02/2024 Bond Future			Sell	296	0.00
R186 On 01/02/2024 Bond Future			Buy	423	0.00
R186 On 01/02/2024 Bond Future			Sell	423	0.00
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Sell	59	0.00

2030 On 01/02/2024 Bond Future	Buy	59	0.00
2030 On 01/02/2024 Bond Future	Buy	59	0.00
2030 On 01/02/2024 Bond Future	Sell	59	0.00
R2032 Bond Future			
2032 On 01/02/2024 Bond Future	Sell	5	0.00
2032 On 01/02/2024 Bond Future	Buy	5	0.00
2032 On 01/02/2024 Bond Future	Sell	8	0.00
2032 On 01/02/2024 Bond Future	Buy	8	0.00
2032 On 01/02/2024 Bond Future	Sell	10	0.00
2032 On 01/02/2024 Bond Future	Buy	10	0.00
2032 On 01/02/2024 Bond Future	Sell	10	0.00
2032 On 01/02/2024 Bond Future	Buy	10	0.00
2032 On 01/02/2024 Bond Future	Sell	10	0.00
2032 On 01/02/2024 Bond Future	Buy	10	0.00
2032 On 01/02/2024 Bond Future	Sell	100	0.00
2032 On 01/02/2024 Bond Future	Buy	100	0.00
2032 On 01/02/2024 Bond Future	Sell	123	0.00
2032 On 01/02/2024 Bond Future	Sell	123	0.00
2032 On 01/02/2024 Bond Future	Buy	123	0.00
2032 On 01/02/2024 Bond Future	Buy	123	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Sell	1	0.00
R035 On 02/05/2024 Bond Future	Buy	1	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 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 01/02/2024 Bond Future	Sell	12	0.00
R035 On 01/02/2024 Bond Future	Buy	12	0.00
R035 On 01/02/2024 Bond Future	Sell	12	0.00
R035 On 01/02/2024 Bond Future	Buy	12	0.00
R035 On 02/05/2024 Bond Future	Sell	15	0.00
R035 On 02/05/2024 Bond Future	Buy	15	0.00
R035 On 01/02/2024 Bond Future	Sell	18	0.00
R035 On 01/02/2024 Bond Future	Buy	18	0.00
R035 On 01/02/2024 Bond Future	Sell	20	0.00
R035 On 01/02/2024 Bond Future	Buy	20	0.00
R035 On 01/02/2024 Bond Future	Sell	20	0.00
R035 On 01/02/2024 Bond Future	Buy	20	0.00
R035 On 02/05/2024 Bond Future	Sell	24	0.00
R035 On 02/05/2024 Bond Future	Buy	24	0.00
R035 On 02/05/2024 Bond Future	Sell	27	0.00
R035 On 02/05/2024 Bond Future	Buy	27	0.00
R035 On 02/05/2024 Bond Future	Sell	28	0.00
R035 On 02/05/2024 Bond Future	Buy	28	0.00
R035 On 02/05/2024 Bond Future	Sell	68	0.00
R035 On 02/05/2024 Bond Future	Buy	68	0.00
R035 On 02/05/2024 Bond Future	Sell	69	0.00
R035 On 02/05/2024 Bond Future	Buy	69	0.00
R035 On 02/05/2024 Bond Future	Sell	88	0.00
R035 On 02/05/2024 Bond Future	Buy	88	0.00

R035 On 01/02/2024 Bond Future	Sell	100	0.00
R035 On 01/02/2024 Bond Future	Buy	100	0.00
R035 On 02/05/2024 Bond Future	Sell	106	0.00
R035 On 02/05/2024 Bond Future	Buy	106	0.00
R035 On 01/02/2024 Bond Future	Buy	161	0.00
R035 On 01/02/2024 Bond Future	Sell	161	0.00
R035 On 01/02/2024 Bond Future	Buy	161	0.00
R035 On 01/02/2024 Bond Future	Sell	161	0.00
R035 On 01/02/2024 Bond Future	Buy	172	0.00
R035 On 01/02/2024 Bond Future	Buy	172	0.00
R035 On 01/02/2024 Bond Future	Sell	172	0.00
R035 On 01/02/2024 Bond Future	Sell	172	0.00
R035 On 02/05/2024 Bond Future	Sell	306	0.00
R035 On 02/05/2024 Bond Future	Buy	306	0.00
R035 On 02/05/2024 Bond Future	Sell	314	0.00
R035 On 02/05/2024 Bond Future	Buy	314	0.00
R035 On 02/05/2024 Bond Future	Sell	572	0.00
R035 On 02/05/2024 Bond Future	Buy	572	0.00
R035 On 02/05/2024 Bond Future	Sell	756	0.00
R035 On 02/05/2024 Bond Future	Buy	756	0.00
R035 On 02/05/2024 Bond Future	Sell	832	0.00
R035 On 02/05/2024 Bond Future	Buy	832	0.00
R035 On 01/02/2024 Bond Future	Sell	1,107	0.00
R035 On 01/02/2024 Bond Future	Buy	1,107	0.00
R035 On 01/02/2024 Bond Future	Sell	1,125	0.00
R035 On 01/02/2024 Bond Future	Buy	1,125	0.00

R035 On 02/05/2024 Bond Future	Sell	1,224	0.00
R035 On 02/05/2024 Bond Future	Buy	1,224	0.00
R035 On 02/05/2024 Bond Future	Sell	1,357	0.00
R035 On 02/05/2024 Bond Future	Buy	1,357	0.00
R035 On 02/05/2024 Bond Future	Sell	5,792	0.00
R035 On 02/05/2024 Bond Future	Buy	5,792	0.00

R2037 Bond Future

2037 On 01/02/2024 Bond Future	Sell	8	0.00
2037 On 01/02/2024 Bond Future	Buy	8	0.00
2037 On 01/02/2024 Bond Future	Sell	15	0.00
2037 On 01/02/2024 Bond Future	Buy	15	0.00
2037 On 01/02/2024 Bond Future	Sell	20	0.00
2037 On 01/02/2024 Bond Future	Buy	20	0.00
2037 On 01/02/2024 Bond Future	Sell	20	0.00
2037 On 01/02/2024 Bond Future	Buy	20	0.00
2037 On 01/02/2024 Bond Future	Sell	100	0.00
2037 On 01/02/2024 Bond Future	Buy	100	0.00
2037 On 01/02/2024 Bond Future	Sell	153	0.00
2037 On 01/02/2024 Bond Future	Buy	153	0.00
2037 On 01/02/2024 Bond Future	Sell	153	0.00
2037 On 01/02/2024 Bond Future	Buy	153	0.00
2037 On 01/02/2024 Bond Future	Buy	163	0.00
2037 On 01/02/2024 Bond Future	Sell	163	0.00
2037 On 01/02/2024 Bond Future	Buy	163	0.00
2037 On 01/02/2024 Bond Future	Sell	163	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	15	0.00
2040 On 01/02/2024 Bond Future	Buy	15	0.00
2040 On 01/02/2024 Bond Future	Sell	20	0.00
2040 On 01/02/2024 Bond Future	Buy	20	0.00
2040 On 01/02/2024 Bond Future	Sell	20	0.00
2040 On 01/02/2024 Bond Future	Buy	20	0.00
2040 On 01/02/2024 Bond Future	Buy	113	0.00
2040 On 01/02/2024 Bond Future	Sell	113	0.00
2040 On 01/02/2024 Bond Future	Buy	113	0.00
2040 On 01/02/2024 Bond Future	Sell	113	0.00
2040 On 01/02/2024 Bond Future	Sell	170	0.00
2040 On 01/02/2024 Bond Future	Buy	170	0.00
2040 On 01/02/2024 Bond Future	Sell	225	0.00
2040 On 01/02/2024 Bond Future	Buy	225	0.00
2040 On 01/02/2024 Bond Future	Buy	225	0.00
2040 On 01/02/2024 Bond Future	Sell	225	0.00

R2044 Bond Future

2044 On 01/02/2024 Bond Future	Buy	3	0.00
2044 On 01/02/2024 Bond Future	Sell	3	0.00
2044 On 01/02/2024 Bond Future	Buy	4	0.00
2044 On 01/02/2024 Bond Future	Sell	4	0.00
2044 On 01/02/2024 Bond Future	Buy	9	0.00
2044 On 01/02/2024 Bond Future	Sell	9	0.00
2044 On 01/02/2024 Bond Future	Buy	13	0.00

2044 On 01/02/2024 Bond Future	Sell	13	0.00
2044 On 01/02/2024 Bond Future	Buy	15	0.00
2044 On 01/02/2024 Bond Future	Sell	15	0.00
2044 On 01/02/2024 Bond Future	Buy	16	0.00
2044 On 01/02/2024 Bond Future	Sell	16	0.00
2044 On 01/02/2024 Bond Future	Buy	18	0.00
2044 On 01/02/2024 Bond Future	Sell	18	0.00
2044 On 01/02/2024 Bond Future	Buy	25	0.00
2044 On 01/02/2024 Bond Future	Sell	25	0.00
2044 On 01/02/2024 Bond Future	Buy	27	0.00
2044 On 01/02/2024 Bond Future	Sell	27	0.00
2044 On 01/02/2024 Bond Future	Buy	28	0.00
2044 On 01/02/2024 Bond Future	Sell	28	0.00
2044 On 01/02/2024 Bond Future	Buy	29	0.00
2044 On 01/02/2024 Bond Future	Sell	29	0.00
2044 On 01/02/2024 Bond Future	Buy	35	0.00
2044 On 01/02/2024 Bond Future	Sell	35	0.00
2044 On 01/02/2024 Bond Future	Buy	38	0.00
2044 On 01/02/2024 Bond Future	Sell	38	0.00
2044 On 01/02/2024 Bond Future	Buy	48	0.00
2044 On 01/02/2024 Bond Future	Sell	48	0.00
2044 On 01/02/2024 Bond Future	Buy	49	0.00
2044 On 01/02/2024 Bond Future	Sell	49	0.00
2044 On 01/02/2024 Bond Future	Buy	56	0.00
2044 On 01/02/2024 Bond Future	Sell	56	0.00
2044 On 01/02/2024 Bond Future	Buy	59	0.00

2044 On 01/02/2024 Bond Future	Sell	59	0.00
2044 On 01/02/2024 Bond Future	Buy	71	0.00
2044 On 01/02/2024 Bond Future	Sell	71	0.00
2044 On 01/02/2024 Bond Future	Buy	77	0.00
2044 On 01/02/2024 Bond Future	Sell	77	0.00
2044 On 01/02/2024 Bond Future	Buy	101	0.00
2044 On 01/02/2024 Bond Future	Sell	101	0.00
2044 On 01/02/2024 Bond Future	Buy	126	0.00
2044 On 01/02/2024 Bond Future	Sell	126	0.00
2044 On 01/02/2024 Bond Future	Buy	154	0.00
2044 On 01/02/2024 Bond Future	Sell	154	0.00
2044 On 01/02/2024 Bond Future	Buy	170	0.00
2044 On 01/02/2024 Bond Future	Sell	170	0.00
2044 On 01/02/2024 Bond Future	Buy	316	0.00
2044 On 01/02/2024 Bond Future	Sell	316	0.00
2044 On 01/02/2024 Bond Future	Buy	418	0.00
2044 On 01/02/2024 Bond Future	Sell	418	0.00
2044 On 01/02/2024 Bond Future	Buy	460	0.00
2044 On 01/02/2024 Bond Future	Sell	460	0.00
2044 On 01/02/2024 Bond Future	Buy	651	0.00
2044 On 01/02/2024 Bond Future	Sell	651	0.00
2044 On 01/02/2024 Bond Future	Buy	714	0.00
2044 On 01/02/2024 Bond Future	Sell	714	0.00
2044 On 01/02/2024 Bond Future	Buy	751	0.00
2044 On 01/02/2024 Bond Future	Sell	751	0.00
2044 On 01/02/2024 Bond Future	Buy	1,276	0.00

2044 On 01/02/2024 Bond Future	Sell	1,276	0.00
2044 On 01/02/2024 Bond Future	Buy	3,205	0.00
2044 On 01/02/2024 Bond Future	Sell	3,205	0.00
R209 Bond Future			
R209 On 01/02/2024 Bond Future	Sell	8	0.00
R209 On 01/02/2024 Bond Future	Buy	8	0.00
R209 On 01/02/2024 Bond Future	Sell	8	0.00
R209 On 01/02/2024 Bond Future	Buy	8	0.00
R209 On 01/02/2024 Bond Future	Sell	11	0.00
R209 On 01/02/2024 Bond Future	Buy	11	0.00
R209 On 01/02/2024 Bond Future	Sell	12	0.00
R209 On 01/02/2024 Bond Future	Buy	12	0.00
R209 On 01/02/2024 Bond Future	Sell	20	0.00
R209 On 01/02/2024 Bond Future	Buy	20	0.00
R209 On 01/02/2024 Bond Future	Sell	120	0.00
R209 On 01/02/2024 Bond Future	Buy	120	0.00
R209 On 01/02/2024 Bond Future	Sell	179	0.00
R209 On 01/02/2024 Bond Future	Buy	179	0.00
R209 On 01/02/2024 Bond Future	Buy	179	0.00
R209 On 01/02/2024 Bond Future	Sell	179	0.00
R209 On 01/02/2024 Bond Future	Sell	205	0.00
R209 On 01/02/2024 Bond Future	Buy	205	0.00
R209 On 01/02/2024 Bond Future	Sell	205	0.00
R209 On 01/02/2024 Bond Future	Buy	205	0.00

R214 Bond Future

R214 On 01/02/2024 Bond Future	Buy	4	0.00
R214 On 01/02/2024 Bond Future	Sell	4	0.00
R214 On 01/02/2024 Bond Future	Buy	6	0.00
R214 On 01/02/2024 Bond Future	Sell	6	0.00
R214 On 01/02/2024 Bond Future	Buy	551	0.00
R214 On 01/02/2024 Bond Future	Sell	551	0.00
R214 On 01/02/2024 Bond Future	Buy	724	0.00
R214 On 01/02/2024 Bond Future	Sell	724	0.00
R214 On 01/02/2024 Bond Future	Buy	1,285	0.00
R214 On 01/02/2024 Bond Future	Sell	1,285	0.00
Grand Total for Daily Detailed Turnover		30,200	0.00