

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/11/2023

TO DATE : 21/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 07/11/2024 Bond Future			Sell	75	0.00
2025 On 07/11/2024 Bond Future			Buy	75	0.00
2025 On 07/11/2024 Bond Future			Sell	75	0.00
2025 On 07/11/2024 Bond Future			Buy	75	0.00
I2029 Bond Future					
2029 On 07/11/2024 Bond Future			Buy	66	0.00
2029 On 07/11/2024 Bond Future			Buy	66	0.00
2029 On 07/11/2024 Bond Future			Sell	66	0.00
2029 On 07/11/2024 Bond Future			Sell	66	0.00
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Buy	39	0.00
R186 On 07/11/2024 Bond Future			Sell	39	0.00
R186 On 01/02/2024 Bond Future			Sell	65	0.00
R186 On 01/02/2024 Bond Future			Buy	65	0.00
R186 On 01/02/2024 Bond Future			Sell	65	0.00
R186 On 01/02/2024 Bond Future			Buy	65	0.00
R186 On 07/11/2024 Bond Future			Buy	72	0.00
R186 On 07/11/2024 Bond Future			Sell	72	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	84	0.00
R186 On 07/11/2024 Bond Future	Sell	84	0.00
R186 On 01/02/2024 Bond Future	Sell	141	0.00
R186 On 01/02/2024 Bond Future	Buy	141	0.00
R186 On 01/02/2024 Bond Future	Sell	141	0.00
R186 On 01/02/2024 Bond Future	Buy	141	0.00
R186 On 07/11/2024 Bond Future	Buy	316	0.00
R186 On 07/11/2024 Bond Future	Sell	316	0.00
R186 On 01/02/2024 Bond Future	Sell	388	0.00
R186 On 01/02/2024 Bond Future	Buy	388	0.00
R186 On 01/02/2024 Bond Future	Sell	388	0.00
R186 On 01/02/2024 Bond Future	Buy	388	0.00
R186 On 07/11/2024 Bond Future	Sell	427	0.00
R186 On 07/11/2024 Bond Future	Buy	427	0.00
R186 On 01/02/2024 Bond Future	Sell	600	0.00
R186 On 01/02/2024 Bond Future	Buy	600	0.00
R186 On 01/02/2024 Bond Future	Sell	600	0.00
R186 On 01/02/2024 Bond Future	Sell	600	0.00
R186 On 01/02/2024 Bond Future	Buy	600	0.00
R186 On 01/02/2024 Bond Future	Buy	600	0.00
R186 On 01/02/2024 Bond Future	Buy	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	1,000	0.00
R186 On 01/02/2024 Bond Future	Buy	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	2,433	0.00
R186 On 01/02/2024 Bond Future	Buy	2,433	0.00

R186 On 01/02/2024 Bond Future	Sell	2,433	0.00
R186 On 01/02/2024 Bond Future	Buy	2,433	0.00
R186 On 01/02/2024 Bond Future	Sell	5,601	0.00
R186 On 01/02/2024 Bond Future	Buy	5,601	0.00
R186 On 01/02/2024 Bond Future	Sell	5,601	0.00
R186 On 01/02/2024 Bond Future	Buy	5,601	0.00
R186 On 01/02/2024 Bond Future	Buy	8,628	0.00
R186 On 01/02/2024 Bond Future	Buy	8,628	0.00
R186 On 01/02/2024 Bond Future	Sell	8,628	0.00
R186 On 01/02/2024 Bond Future	Sell	8,628	0.00
R202 Bond Future			
R202 On 07/11/2024 Bond Future	Buy	6	0.00
R202 On 07/11/2024 Bond Future	Sell	6	0.00
R202 On 07/11/2024 Bond Future	Sell	6	0.00
R202 On 07/11/2024 Bond Future	Buy	6	0.00
R2030 Bond Future			
2030 On 01/02/2024 Bond Future	Buy	6	0.00
2030 On 01/02/2024 Bond Future	Sell	6	0.00
2030 On 01/02/2024 Bond Future	Buy	10	0.00
2030 On 01/02/2024 Bond Future	Sell	10	0.00
2030 On 01/02/2024 Bond Future	Buy	16	0.00
2030 On 01/02/2024 Bond Future	Sell	16	0.00
2030 On 07/11/2024 Bond Future	Buy	26	0.00
2030 On 07/11/2024 Bond Future	Sell	26	0.00
2030 On 07/11/2024 Bond Future	Buy	35	0.00

2030 On 07/11/2024 Bond Future	Sell	35	0.00
2030 On 07/11/2024 Bond Future	Buy	231	0.00
2030 On 07/11/2024 Bond Future	Sell	231	0.00
2030 On 07/11/2024 Bond Future	Sell	292	0.00
2030 On 07/11/2024 Bond Future	Buy	292	0.00
2030 On 01/02/2024 Bond Future	Buy	444	0.00
2030 On 01/02/2024 Bond Future	Sell	444	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00
2030 On 01/02/2024 Bond Future	Sell	1,000	0.00
2030 On 01/02/2024 Bond Future	Buy	1,000	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Sell	8	0.00
2032 On 02/05/2024 Bond Future	Buy	8	0.00
2032 On 01/02/2024 Bond Future	Sell	9	0.00
2032 On 01/02/2024 Bond Future	Buy	9	0.00
2032 On 02/05/2024 Bond Future	Sell	12	0.00
2032 On 02/05/2024 Bond Future	Buy	12	0.00
2032 On 01/02/2024 Bond Future	Buy	20	0.00
2032 On 01/02/2024 Bond Future	Sell	20	0.00
2032 On 01/02/2024 Bond Future	Buy	22	0.00
2032 On 01/02/2024 Bond Future	Sell	22	0.00
2032 On 01/02/2024 Bond Future	Sell	22	0.00

2032 On 01/02/2024 Bond Future		Buy	22	0.00
2032 On 01/02/2024 Bond Future		Sell	31	0.00
2032 On 01/02/2024 Bond Future		Buy	31	0.00
2032 On 01/02/2024 Bond Future		Buy	46	0.00
2032 On 01/02/2024 Bond Future		Sell	46	0.00
2032 On 01/02/2024 Bond Future		Sell	47	0.00
2032 On 01/02/2024 Bond Future		Buy	47	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	56	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	56	0.00
2032 On 01/02/2024 Bond Future		Buy	88	0.00
2032 On 01/02/2024 Bond Future		Sell	88	0.00
2032 On 01/02/2024 Bond Future		Sell	128	0.00
2032 On 01/02/2024 Bond Future		Buy	128	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	130	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	130	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	181	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	181	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	274	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	274	0.00
2032 On 02/05/2024 Bond Future		Sell	591	0.00
2032 On 02/05/2024 Bond Future		Buy	591	0.00
2032 On 02/05/2024 Bond Future		Sell	664	0.00
2032 On 02/05/2024 Bond Future		Buy	664	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	757	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	757	0.00
2032 On 01/02/2024 Bond Future		Sell	802	0.00

2032 On 01/02/2024 Bond Future		Buy	802	0.00
2032 On 01/02/2024 Bond Future		Sell	1,851	0.00
2032 On 01/02/2024 Bond Future		Buy	1,851	0.00
2032 On 02/05/2024 Bond Future		Sell	2,557	0.00
2032 On 02/05/2024 Bond Future		Buy	2,557	0.00
2032 On 01/02/2024 Bond Future		Buy	2,890	0.00
2032 On 01/02/2024 Bond Future		Sell	2,890	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	4,748	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	4,748	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	10,854	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	10,854	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Buy	17,000	0.00
2032 On 01/02/2024 Bond Future	12.00 Put	Sell	17,000	0.00
R2035 Bond Future				
R035 On 01/02/2024 Bond Future		Sell	17	0.00
R035 On 01/02/2024 Bond Future		Buy	17	0.00
R035 On 01/02/2024 Bond Future		Sell	200	0.00
R035 On 01/02/2024 Bond Future		Buy	200	0.00
R035 On 01/02/2024 Bond Future		Sell	217	0.00
R035 On 01/02/2024 Bond Future		Buy	217	0.00
R2037 Bond Future				
2037 On 07/11/2024 Bond Future		Sell	69	0.00
2037 On 07/11/2024 Bond Future		Buy	69	0.00
2037 On 07/11/2024 Bond Future		Sell	69	0.00
2037 On 07/11/2024 Bond Future		Buy	69	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	3	0.00
2040 On 01/02/2024 Bond Future	Buy	3	0.00
2040 On 01/02/2024 Bond Future	Buy	6	0.00
2040 On 01/02/2024 Bond Future	Sell	6	0.00
2040 On 01/02/2024 Bond Future	Sell	6	0.00
2040 On 01/02/2024 Bond Future	Buy	6	0.00
2040 On 01/02/2024 Bond Future	Sell	10	0.00
2040 On 01/02/2024 Bond Future	Buy	10	0.00
2040 On 01/02/2024 Bond Future	Sell	14	0.00
2040 On 01/02/2024 Bond Future	Buy	14	0.00
2040 On 01/02/2024 Bond Future	Sell	26	0.00
2040 On 01/02/2024 Bond Future	Buy	26	0.00
2040 On 01/02/2024 Bond Future	Sell	35	0.00
2040 On 01/02/2024 Bond Future	Buy	35	0.00
2040 On 01/02/2024 Bond Future	Buy	56	0.00
2040 On 01/02/2024 Bond Future	Sell	56	0.00
2040 On 01/02/2024 Bond Future	Buy	96	0.00
2040 On 01/02/2024 Bond Future	Sell	96	0.00
2040 On 01/02/2024 Bond Future	Sell	156	0.00
2040 On 01/02/2024 Bond Future	Buy	156	0.00
2040 On 07/11/2024 Bond Future	Buy	240	0.00
2040 On 07/11/2024 Bond Future	Buy	240	0.00
2040 On 07/11/2024 Bond Future	Sell	240	0.00
2040 On 07/11/2024 Bond Future	Sell	240	0.00

2040 On 01/02/2024 Bond Future	Sell	250	0.00
2040 On 01/02/2024 Bond Future	Buy	250	0.00
2040 On 01/02/2024 Bond Future	Buy	399	0.00
2040 On 01/02/2024 Bond Future	Sell	399	0.00
2040 On 01/02/2024 Bond Future	Buy	682	0.00
2040 On 01/02/2024 Bond Future	Sell	682	0.00
2040 On 01/02/2024 Bond Future	Sell	2,616	0.00
2040 On 01/02/2024 Bond Future	Buy	2,616	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
R209 Bond Future			
R209 On 01/02/2024 Bond Future	Buy	7	0.00
R209 On 01/02/2024 Bond Future	Sell	7	0.00
R209 On 01/02/2024 Bond Future	Buy	254	0.00
R209 On 01/02/2024 Bond Future	Sell	254	0.00
R209 On 01/02/2024 Bond Future	Sell	261	0.00
R209 On 01/02/2024 Bond Future	Buy	261	0.00
R209 On 01/02/2024 Bond Future	Sell	2,300	0.00
R209 On 01/02/2024 Bond Future	Buy	2,300	0.00
R209 On 01/02/2024 Bond Future	Sell	2,300	0.00

R209 On 01/02/2024 Bond Future	Buy	2,300	0.00
R210 Bond Future			
R210 On 07/11/2024 Bond Future	Buy	60	0.00
R210 On 07/11/2024 Bond Future	Buy	60	0.00
R210 On 07/11/2024 Bond Future	Sell	60	0.00
R210 On 07/11/2024 Bond Future	Sell	60	0.00
R214 Bond Future			
R214 On 01/02/2024 Bond Future	Sell	345	0.00
R214 On 01/02/2024 Bond Future	Buy	345	0.00
R214 On 01/02/2024 Bond Future	Sell	345	0.00
R214 On 01/02/2024 Bond Future	Buy	345	0.00
Grand Total for Daily Detailed Turnover		98,845	0.00