

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/11/2023

TO DATE : 28/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Buy	15	0.00
R186 On 01/02/2024 Bond Future			Sell	15	0.00
R186 On 01/02/2024 Bond Future			Buy	31	0.00
R186 On 01/02/2024 Bond Future			Sell	31	0.00
R186 On 01/02/2024 Bond Future			Buy	42	0.00
R186 On 01/02/2024 Bond Future			Sell	42	0.00
R186 On 01/02/2024 Bond Future			Buy	86	0.00
R186 On 01/02/2024 Bond Future			Sell	86	0.00
R186 On 01/02/2024 Bond Future			Buy	118	0.00
R186 On 01/02/2024 Bond Future			Sell	118	0.00
R186 On 01/02/2024 Bond Future			Buy	865	0.00
R186 On 01/02/2024 Bond Future			Sell	865	0.00
R186 On 01/02/2024 Bond Future			Sell	1,157	0.00
R186 On 01/02/2024 Bond Future			Buy	1,157	0.00
R186 On 01/02/2024 Bond Future			Sell	1,157	0.00
R186 On 01/02/2024 Bond Future			Buy	1,157	0.00
R186 On 07/11/2024 Bond Future			Sell	3,572	0.00
R186 On 07/11/2024 Bond Future			Buy	3,572	0.00
R186 On 07/11/2024 Bond Future			Sell	3,572	0.00
R186 On 07/11/2024 Bond Future			Buy	3,572	0.00
R186 On 07/11/2024 Bond Future			Sell	4,547	0.00

R186 On 07/11/2024 Bond Future	Buy	4,547	0.00
R186 On 07/11/2024 Bond Future	Buy	4,547	0.00
R186 On 07/11/2024 Bond Future	Sell	4,547	0.00
R2032 Bond Future			
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	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	30	0.00
2032 On 01/02/2024 Bond Future	Buy	30	0.00
2032 On 01/02/2024 Bond Future	Sell	56	0.00
2032 On 01/02/2024 Bond Future	Sell	56	0.00
2032 On 01/02/2024 Bond Future	Buy	56	0.00
2032 On 01/02/2024 Bond Future	Buy	56	0.00
2032 On 01/02/2024 Bond Future	Sell	150	0.00
2032 On 01/02/2024 Bond Future	Buy	150	0.00
2032 On 01/02/2024 Bond Future	Sell	150	0.00
2032 On 01/02/2024 Bond Future	Buy	150	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	2	0.00
R035 On 01/02/2024 Bond Future	Buy	2	0.00
R035 On 01/02/2024 Bond Future	Sell	6	0.00
R035 On 01/02/2024 Bond Future	Buy	6	0.00

R035 On 01/02/2024 Bond Future	Sell	11	0.00
R035 On 01/02/2024 Bond Future	Buy	11	0.00
R035 On 01/02/2024 Bond Future	Sell	28	0.00
R035 On 01/02/2024 Bond Future	Buy	28	0.00
R035 On 01/02/2024 Bond Future	Sell	30	0.00
R035 On 01/02/2024 Bond Future	Buy	30	0.00
R035 On 01/02/2024 Bond Future	Sell	42	0.00
R035 On 01/02/2024 Bond Future	Buy	42	0.00
R035 On 01/02/2024 Bond Future	Buy	155	0.00
R035 On 01/02/2024 Bond Future	Sell	155	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	Buy	317	0.00
R035 On 01/02/2024 Bond Future	Sell	317	0.00
R035 On 01/02/2024 Bond Future	Sell	317	0.00
R035 On 01/02/2024 Bond Future	Buy	317	0.00

R2037 Bond Future

2037 On 01/02/2024 Bond Future	Sell	1	0.00
2037 On 01/02/2024 Bond Future	Buy	1	0.00
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	Buy	13	0.00
2037 On 01/02/2024 Bond Future	Sell	13	0.00
2037 On 01/02/2024 Bond Future	Buy	14	0.00
2037 On 01/02/2024 Bond Future	Sell	14	0.00

2037 On 01/02/2024 Bond Future	Sell	19	0.00
2037 On 01/02/2024 Bond Future	Buy	19	0.00
2037 On 01/02/2024 Bond Future	Buy	21	0.00
2037 On 01/02/2024 Bond Future	Sell	21	0.00
2037 On 01/02/2024 Bond Future	Buy	23	0.00
2037 On 01/02/2024 Bond Future	Sell	23	0.00
2037 On 01/02/2024 Bond Future	Buy	27	0.00
2037 On 01/02/2024 Bond Future	Sell	27	0.00
2037 On 01/02/2024 Bond Future	Buy	32	0.00
2037 On 01/02/2024 Bond Future	Sell	32	0.00
2037 On 01/02/2024 Bond Future	Sell	38	0.00
2037 On 01/02/2024 Bond Future	Buy	38	0.00
2037 On 01/02/2024 Bond Future	Sell	46	0.00
2037 On 01/02/2024 Bond Future	Buy	46	0.00
2037 On 01/02/2024 Bond Future	Sell	48	0.00
2037 On 01/02/2024 Bond Future	Buy	48	0.00
2037 On 01/02/2024 Bond Future	Buy	79	0.00
2037 On 01/02/2024 Bond Future	Sell	79	0.00
2037 On 01/02/2024 Bond Future	Buy	113	0.00
2037 On 01/02/2024 Bond Future	Sell	113	0.00
2037 On 01/02/2024 Bond Future	Buy	122	0.00
2037 On 01/02/2024 Bond Future	Sell	122	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	319	0.00
2037 On 01/02/2024 Bond Future	Buy	319	0.00

2037 On 01/02/2024 Bond Future		Buy	327	0.00
2037 On 01/02/2024 Bond Future		Sell	327	0.00
2037 On 01/02/2024 Bond Future		Sell	479	0.00
2037 On 01/02/2024 Bond Future		Buy	479	0.00
2037 On 01/02/2024 Bond Future		Buy	479	0.00
2037 On 01/02/2024 Bond Future		Sell	479	0.00
2037 On 01/02/2024 Bond Future		Buy	2,107	0.00
2037 On 01/02/2024 Bond Future		Sell	2,107	0.00
2037 On 01/02/2024 Bond Future		Buy	3,096	0.00
2037 On 01/02/2024 Bond Future		Sell	3,096	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future		Sell	1	0.00
2040 On 01/02/2024 Bond Future		Buy	1	0.00
2040 On 01/02/2024 Bond Future		Sell	1	0.00
2040 On 01/02/2024 Bond Future		Buy	1	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	2	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	2	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	2	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	2	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	2	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	2	0.00
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	7	0.00
2040 On 01/02/2024 Bond Future		Sell	7	0.00

2040 On 01/02/2024 Bond Future		Sell	7	0.00
2040 On 01/02/2024 Bond Future		Buy	7	0.00
2040 On 01/02/2024 Bond Future		Buy	11	0.00
2040 On 01/02/2024 Bond Future		Sell	11	0.00
2040 On 01/02/2024 Bond Future		Buy	12	0.00
2040 On 01/02/2024 Bond Future		Sell	12	0.00
2040 On 01/02/2024 Bond Future		Sell	12	0.00
2040 On 01/02/2024 Bond Future		Buy	12	0.00
2040 On 01/02/2024 Bond Future		Sell	17	0.00
2040 On 01/02/2024 Bond Future		Buy	17	0.00
2040 On 01/02/2024 Bond Future		Buy	23	0.00
2040 On 01/02/2024 Bond Future		Sell	23	0.00
2040 On 01/02/2024 Bond Future		Sell	30	0.00
2040 On 01/02/2024 Bond Future		Buy	30	0.00
2040 On 01/02/2024 Bond Future		Sell	31	0.00
2040 On 01/02/2024 Bond Future		Buy	31	0.00
2040 On 01/02/2024 Bond Future		Sell	32	0.00
2040 On 01/02/2024 Bond Future		Buy	32	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	12.90 Call	Buy	38	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	38	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	38	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	38	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	38	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	38	0.00

2040 On 01/02/2024 Bond Future		Sell	46	0.00
2040 On 01/02/2024 Bond Future		Buy	46	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	56	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	56	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	56	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	56	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	56	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	56	0.00
2040 On 01/02/2024 Bond Future		Sell	63	0.00
2040 On 01/02/2024 Bond Future		Buy	63	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	96	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	96	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	96	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	96	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	96	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	96	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	100	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	100	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	100	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	100	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	100	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	100	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	104	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	104	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	104	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	104	0.00

2040 On 01/02/2024 Bond Future	13.90 Put	Sell	104	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	104	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	187	0.00
2040 On 01/02/2024 Bond Future		Buy	187	0.00
2040 On 07/11/2024 Bond Future		Sell	250	0.00
2040 On 07/11/2024 Bond Future		Buy	250	0.00
2040 On 07/11/2024 Bond Future		Sell	250	0.00
2040 On 07/11/2024 Bond Future		Buy	250	0.00
2040 On 01/02/2024 Bond Future		Buy	310	0.00
2040 On 01/02/2024 Bond Future		Sell	310	0.00
2040 On 01/02/2024 Bond Future		Sell	339	0.00
2040 On 01/02/2024 Bond Future		Buy	339	0.00
2040 On 01/02/2024 Bond Future		Buy	390	0.00
2040 On 01/02/2024 Bond Future		Sell	390	0.00
2040 On 01/02/2024 Bond Future		Sell	446	0.00
2040 On 01/02/2024 Bond Future		Buy	446	0.00
2040 On 01/02/2024 Bond Future		Buy	491	0.00
2040 On 01/02/2024 Bond Future		Sell	491	0.00
2040 On 01/02/2024 Bond Future		Sell	491	0.00
2040 On 01/02/2024 Bond Future		Buy	491	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	604	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	604	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	604	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	604	0.00

2040 On 01/02/2024 Bond Future	13.90 Put	Sell	604	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	604	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Buy	1,000	0.00
2040 On 01/02/2024 Bond Future	12.90 Call	Sell	1,000	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Buy	1,000	0.00
2040 On 01/02/2024 Bond Future	12.30 Call	Sell	1,000	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Sell	1,000	0.00
2040 On 01/02/2024 Bond Future	13.90 Put	Buy	1,000	0.00

R209 Bond Future

R209 On 01/02/2024 Bond Future		Sell	1	0.00
R209 On 01/02/2024 Bond Future		Buy	1	0.00
R209 On 01/02/2024 Bond Future		Sell	7	0.00
R209 On 01/02/2024 Bond Future		Buy	7	0.00
R209 On 01/02/2024 Bond Future		Sell	19	0.00
R209 On 01/02/2024 Bond Future		Buy	19	0.00
R209 On 01/02/2024 Bond Future		Buy	22	0.00
R209 On 01/02/2024 Bond Future		Sell	22	0.00
R209 On 01/02/2024 Bond Future		Buy	32	0.00
R209 On 01/02/2024 Bond Future		Sell	32	0.00
R209 On 01/02/2024 Bond Future		Sell	35	0.00
R209 On 01/02/2024 Bond Future		Buy	35	0.00
R209 On 01/02/2024 Bond Future		Sell	38	0.00
R209 On 01/02/2024 Bond Future		Buy	38	0.00
R209 On 01/02/2024 Bond Future		Sell	46	0.00
R209 On 01/02/2024 Bond Future		Buy	46	0.00

R209 On 01/02/2024 Bond Future	Buy	54	0.00
R209 On 01/02/2024 Bond Future	Sell	54	0.00
R209 On 01/02/2024 Bond Future	Sell	279	0.00
R209 On 01/02/2024 Bond Future	Buy	279	0.00
R209 On 01/02/2024 Bond Future	Sell	425	0.00
R209 On 01/02/2024 Bond Future	Buy	425	0.00
R209 On 01/02/2024 Bond Future	Buy	425	0.00
R209 On 01/02/2024 Bond Future	Sell	425	0.00
Grand Total for Daily Detailed Turnover		39,830	0.00