

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/04/2024

TO DATE : 09/04/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 02/05/2024 Bond Future			Sell	60	0.00
2025 On 02/05/2024 Bond Future			Buy	60	0.00
2025 On 02/05/2024 Bond Future			Sell	76	0.00
2025 On 02/05/2024 Bond Future			Buy	76	0.00
2025 On 02/05/2024 Bond Future			Sell	159	0.00
2025 On 02/05/2024 Bond Future			Buy	159	0.00
2025 On 02/05/2024 Bond Future			Sell	650	0.00
2025 On 02/05/2024 Bond Future			Buy	650	0.00
2025 On 02/05/2024 Bond Future			Sell	673	0.00
2025 On 02/05/2024 Bond Future			Buy	673	0.00
I2029 Bond Future					
2029 On 02/05/2024 Bond Future			Sell	50	0.00
2029 On 02/05/2024 Bond Future			Buy	50	0.00
I2038 Bond Future					
2038 On 02/05/2024 Bond Future			Sell	92	0.00
2038 On 02/05/2024 Bond Future			Buy	92	0.00
2038 On 02/05/2024 Bond Future			Sell	92	0.00
2038 On 02/05/2024 Bond Future			Buy	92	0.00
I2046 Bond Future					
2046 On 02/05/2024 Bond Future			Sell	25	0.00

2046 On 02/05/2024 Bond Future	Buy	25	0.00
2046 On 02/05/2024 Bond Future	Buy	25	0.00
2046 On 02/05/2024 Bond Future	Sell	25	0.00
I2050 Bond Future			
2050 On 02/05/2024 Bond Future	Sell	33	0.00
2050 On 02/05/2024 Bond Future	Buy	33	0.00
2050 On 02/05/2024 Bond Future	Sell	420	0.00
2050 On 02/05/2024 Bond Future	Buy	420	0.00
2050 On 02/05/2024 Bond Future	Sell	453	0.00
2050 On 02/05/2024 Bond Future	Buy	453	0.00
R186 Bond Future			
R186 On 02/05/2024 Bond Future	Sell	2	0.00
R186 On 02/05/2024 Bond Future	Buy	2	0.00
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	10	0.00
R186 On 02/05/2024 Bond Future	Buy	10	0.00
R186 On 02/05/2024 Bond Future	Sell	11	0.00
R186 On 02/05/2024 Bond Future	Buy	11	0.00
R186 On 02/05/2024 Bond Future	Sell	12	0.00
R186 On 02/05/2024 Bond Future	Buy	12	0.00
R186 On 02/05/2024 Bond Future	Sell	20	0.00
R186 On 02/05/2024 Bond Future	Buy	20	0.00
R186 On 02/05/2024 Bond Future	Sell	22	0.00
R186 On 02/05/2024 Bond Future	Buy	22	0.00

R186 On 02/05/2024 Bond Future	Sell	24	0.00
R186 On 02/05/2024 Bond Future	Buy	24	0.00
R186 On 02/05/2024 Bond Future	Sell	35	0.00
R186 On 02/05/2024 Bond Future	Buy	35	0.00
R186 On 02/05/2024 Bond Future	Sell	40	0.00
R186 On 02/05/2024 Bond Future	Buy	40	0.00
R186 On 02/05/2024 Bond Future	Sell	41	0.00
R186 On 02/05/2024 Bond Future	Buy	41	0.00
R186 On 02/05/2024 Bond Future	Sell	44	0.00
R186 On 02/05/2024 Bond Future	Buy	44	0.00
R186 On 02/05/2024 Bond Future	Sell	69	0.00
R186 On 02/05/2024 Bond Future	Buy	69	0.00
R186 On 02/05/2024 Bond Future	Sell	72	0.00
R186 On 02/05/2024 Bond Future	Buy	72	0.00
R186 On 02/05/2024 Bond Future	Sell	116	0.00
R186 On 02/05/2024 Bond Future	Buy	116	0.00
R186 On 02/05/2024 Bond Future	Sell	124	0.00
R186 On 02/05/2024 Bond Future	Buy	124	0.00
R186 On 02/05/2024 Bond Future	Sell	129	0.00
R186 On 02/05/2024 Bond Future	Buy	129	0.00
R186 On 02/05/2024 Bond Future	Sell	191	0.00
R186 On 02/05/2024 Bond Future	Buy	191	0.00
R186 On 02/05/2024 Bond Future	Sell	229	0.00
R186 On 02/05/2024 Bond Future	Buy	229	0.00
R186 On 02/05/2024 Bond Future	Sell	271	0.00
R186 On 02/05/2024 Bond Future	Buy	271	0.00

R186 On 02/05/2024 Bond Future	Sell	274	0.00
R186 On 02/05/2024 Bond Future	Buy	274	0.00
R186 On 02/05/2024 Bond Future	Sell	278	0.00
R186 On 02/05/2024 Bond Future	Buy	278	0.00
R186 On 02/05/2024 Bond Future	Sell	305	0.00
R186 On 02/05/2024 Bond Future	Buy	305	0.00
R186 On 02/05/2024 Bond Future	Sell	323	0.00
R186 On 02/05/2024 Bond Future	Buy	323	0.00
R186 On 02/05/2024 Bond Future	Sell	328	0.00
R186 On 02/05/2024 Bond Future	Buy	328	0.00
R186 On 02/05/2024 Bond Future	Sell	496	0.00
R186 On 02/05/2024 Bond Future	Buy	496	0.00
R186 On 02/05/2024 Bond Future	Sell	994	0.00
R186 On 02/05/2024 Bond Future	Buy	994	0.00
R186 On 02/05/2024 Bond Future	Sell	1,660	0.00
R186 On 02/05/2024 Bond Future	Buy	1,660	0.00
R186 On 02/05/2024 Bond Future	Buy	5,868	0.00
R186 On 02/05/2024 Bond Future	Sell	5,868	0.00

R2030 Bond Future

2030 On 02/05/2024 Bond Future	Sell	1	0.00
2030 On 02/05/2024 Bond Future	Buy	1	0.00
2030 On 02/05/2024 Bond Future	Sell	1	0.00
2030 On 02/05/2024 Bond Future	Buy	1	0.00
2030 On 02/05/2024 Bond Future	Buy	4	0.00
2030 On 02/05/2024 Bond Future	Sell	4	0.00

2030 On 02/05/2024 Bond Future	Buy	4	0.00
2030 On 02/05/2024 Bond Future	Sell	4	0.00
2030 On 02/05/2024 Bond Future	Sell	5	0.00
2030 On 02/05/2024 Bond Future	Buy	5	0.00
2030 On 02/05/2024 Bond Future	Sell	19	0.00
2030 On 02/05/2024 Bond Future	Buy	19	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Buy	5	0.00
2032 On 02/05/2024 Bond Future	Sell	5	0.00
2032 On 02/05/2024 Bond Future	Sell	10	0.00
2032 On 02/05/2024 Bond Future	Buy	10	0.00
2032 On 02/05/2024 Bond Future	Sell	10	0.00
2032 On 02/05/2024 Bond Future	Buy	10	0.00
2032 On 02/05/2024 Bond Future	Buy	15	0.00
2032 On 02/05/2024 Bond Future	Sell	15	0.00
2032 On 02/05/2024 Bond Future	Buy	16	0.00
2032 On 02/05/2024 Bond Future	Sell	16	0.00
2032 On 02/05/2024 Bond Future	Buy	16	0.00
2032 On 02/05/2024 Bond Future	Sell	16	0.00
2032 On 02/05/2024 Bond Future	Buy	25	0.00
2032 On 02/05/2024 Bond Future	Sell	25	0.00
2032 On 02/05/2024 Bond Future	Buy	28	0.00
2032 On 02/05/2024 Bond Future	Sell	28	0.00
2032 On 02/05/2024 Bond Future	Buy	30	0.00
2032 On 02/05/2024 Bond Future	Sell	30	0.00

2032 On 02/05/2024 Bond Future	Buy	56	0.00
2032 On 02/05/2024 Bond Future	Sell	56	0.00
2032 On 02/05/2024 Bond Future	Sell	59	0.00
2032 On 02/05/2024 Bond Future	Buy	59	0.00
2032 On 02/05/2024 Bond Future	Buy	61	0.00
2032 On 02/05/2024 Bond Future	Sell	61	0.00
2032 On 02/05/2024 Bond Future	Buy	87	0.00
2032 On 02/05/2024 Bond Future	Buy	87	0.00
2032 On 02/05/2024 Bond Future	Sell	87	0.00
2032 On 02/05/2024 Bond Future	Sell	87	0.00
2032 On 02/05/2024 Bond Future	Buy	105	0.00
2032 On 02/05/2024 Bond Future	Sell	105	0.00
2032 On 02/05/2024 Bond Future	Buy	111	0.00
2032 On 02/05/2024 Bond Future	Sell	111	0.00
2032 On 02/05/2024 Bond Future	Buy	183	0.00
2032 On 02/05/2024 Bond Future	Sell	183	0.00
2032 On 02/05/2024 Bond Future	Sell	273	0.00
2032 On 02/05/2024 Bond Future	Buy	273	0.00
2032 On 02/05/2024 Bond Future	Buy	294	0.00
2032 On 02/05/2024 Bond Future	Sell	294	0.00
2032 On 02/05/2024 Bond Future	Buy	314	0.00
2032 On 02/05/2024 Bond Future	Sell	314	0.00
2032 On 02/05/2024 Bond Future	Buy	352	0.00
2032 On 02/05/2024 Bond Future	Sell	352	0.00
2032 On 02/05/2024 Bond Future	Buy	483	0.00
2032 On 02/05/2024 Bond Future	Sell	483	0.00

2032 On 02/05/2024 Bond Future	Buy	578	0.00
2032 On 02/05/2024 Bond Future	Sell	578	0.00
2032 On 02/05/2024 Bond Future	Buy	685	0.00
2032 On 02/05/2024 Bond Future	Sell	685	0.00
2032 On 02/05/2024 Bond Future	Buy	692	0.00
2032 On 02/05/2024 Bond Future	Sell	692	0.00
2032 On 02/05/2024 Bond Future	Buy	772	0.00
2032 On 02/05/2024 Bond Future	Sell	772	0.00
2032 On 02/05/2024 Bond Future	Buy	830	0.00
2032 On 02/05/2024 Bond Future	Sell	830	0.00
2032 On 02/05/2024 Bond Future	Buy	1,254	0.00
2032 On 02/05/2024 Bond Future	Sell	1,254	0.00
2032 On 02/05/2024 Bond Future	Buy	1,520	0.00
2032 On 02/05/2024 Bond Future	Sell	1,520	0.00
2032 On 02/05/2024 Bond Future	Buy	2,512	0.00
2032 On 02/05/2024 Bond Future	Sell	2,512	0.00
2032 On 02/05/2024 Bond Future	Buy	4,198	0.00
2032 On 02/05/2024 Bond Future	Sell	4,198	0.00
2032 On 02/05/2024 Bond Future	Buy	14,838	0.00
2032 On 02/05/2024 Bond Future	Sell	14,838	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Sell	100	0.00
R035 On 02/05/2024 Bond Future	Buy	100	0.00
R2037 Bond Future			
2037 On 01/08/2024 Bond Future	Sell	3	0.00

2037 On 01/08/2024 Bond Future	Buy	3	0.00
2037 On 01/08/2024 Bond Future	Sell	8	0.00
2037 On 01/08/2024 Bond Future	Buy	8	0.00
2037 On 01/08/2024 Bond Future	Sell	14	0.00
2037 On 01/08/2024 Bond Future	Buy	14	0.00
2037 On 01/08/2024 Bond Future	Sell	15	0.00
2037 On 01/08/2024 Bond Future	Buy	15	0.00
2037 On 01/08/2024 Bond Future	Sell	16	0.00
2037 On 01/08/2024 Bond Future	Buy	16	0.00
2037 On 02/05/2024 Bond Future	Buy	20	0.00
2037 On 02/05/2024 Bond Future	Sell	20	0.00
2037 On 02/05/2024 Bond Future	Buy	20	0.00
2037 On 02/05/2024 Bond Future	Sell	20	0.00
2037 On 02/05/2024 Bond Future	Sell	24	0.00
2037 On 02/05/2024 Bond Future	Buy	24	0.00
2037 On 01/08/2024 Bond Future	Sell	31	0.00
2037 On 01/08/2024 Bond Future	Buy	31	0.00
2037 On 01/08/2024 Bond Future	Sell	34	0.00
2037 On 01/08/2024 Bond Future	Buy	34	0.00
2037 On 02/05/2024 Bond Future	Sell	39	0.00
2037 On 02/05/2024 Bond Future	Buy	39	0.00
2037 On 01/08/2024 Bond Future	Sell	48	0.00
2037 On 01/08/2024 Bond Future	Buy	48	0.00
2037 On 01/08/2024 Bond Future	Sell	58	0.00
2037 On 01/08/2024 Bond Future	Buy	58	0.00
2037 On 01/08/2024 Bond Future	Sell	61	0.00

2037 On 01/08/2024 Bond Future	Buy	61	0.00
2037 On 02/05/2024 Bond Future	Sell	66	0.00
2037 On 02/05/2024 Bond Future	Buy	66	0.00
2037 On 01/08/2024 Bond Future	Sell	101	0.00
2037 On 01/08/2024 Bond Future	Buy	101	0.00
2037 On 01/08/2024 Bond Future	Sell	162	0.00
2037 On 01/08/2024 Bond Future	Buy	162	0.00
2037 On 01/08/2024 Bond Future	Sell	173	0.00
2037 On 01/08/2024 Bond Future	Buy	173	0.00
2037 On 01/08/2024 Bond Future	Sell	266	0.00
2037 On 01/08/2024 Bond Future	Buy	266	0.00
2037 On 01/08/2024 Bond Future	Sell	318	0.00
2037 On 01/08/2024 Bond Future	Buy	318	0.00
2037 On 01/08/2024 Bond Future	Sell	378	0.00
2037 On 01/08/2024 Bond Future	Buy	378	0.00
2037 On 01/08/2024 Bond Future	Sell	381	0.00
2037 On 01/08/2024 Bond Future	Buy	381	0.00
2037 On 01/08/2024 Bond Future	Sell	426	0.00
2037 On 01/08/2024 Bond Future	Buy	426	0.00
2037 On 01/08/2024 Bond Future	Sell	457	0.00
2037 On 01/08/2024 Bond Future	Buy	457	0.00
2037 On 01/08/2024 Bond Future	Sell	691	0.00
2037 On 01/08/2024 Bond Future	Buy	691	0.00
2037 On 01/08/2024 Bond Future	Sell	838	0.00
2037 On 01/08/2024 Bond Future	Buy	838	0.00
2037 On 01/08/2024 Bond Future	Sell	1,385	0.00

2037 On 01/08/2024 Bond Future	Buy	1,385	0.00
2037 On 01/08/2024 Bond Future	Sell	2,314	0.00
2037 On 01/08/2024 Bond Future	Buy	2,314	0.00
2037 On 02/05/2024 Bond Future	Sell	3,720	0.00
2037 On 02/05/2024 Bond Future	Buy	3,720	0.00
2037 On 02/05/2024 Bond Future	Sell	3,849	0.00
2037 On 02/05/2024 Bond Future	Buy	3,849	0.00
2037 On 01/08/2024 Bond Future	Sell	8,178	0.00
2037 On 01/08/2024 Bond Future	Buy	8,178	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Buy	32	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	Sell	32	0.00
2040 On 02/05/2024 Bond Future	Sell	61	0.00
2040 On 02/05/2024 Bond Future	Buy	61	0.00
2040 On 07/11/2024 Bond Future	Sell	3,129	0.00
2040 On 07/11/2024 Bond Future	Buy	3,129	0.00
2040 On 07/11/2024 Bond Future	Sell	3,129	0.00
2040 On 07/11/2024 Bond Future	Buy	3,129	0.00
R2044 Bond Future			
2044 On 02/05/2024 Bond Future	Sell	8	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Sell	8	0.00

2044 On 02/05/2024 Bond Future	Buy	14	0.00
2044 On 02/05/2024 Bond Future	Sell	14	0.00
2044 On 02/05/2024 Bond Future	Buy	32	0.00
2044 On 02/05/2024 Bond Future	Sell	32	0.00
2044 On 02/05/2024 Bond Future	Sell	53	0.00
2044 On 02/05/2024 Bond Future	Buy	53	0.00
2044 On 02/05/2024 Bond Future	Buy	67	0.00
2044 On 02/05/2024 Bond Future	Sell	67	0.00
2044 On 02/05/2024 Bond Future	Sell	77	0.00
2044 On 02/05/2024 Bond Future	Buy	77	0.00
2044 On 02/05/2024 Bond Future	Buy	92	0.00
2044 On 02/05/2024 Bond Future	Sell	92	0.00
2044 On 02/05/2024 Bond Future	Buy	130	0.00
2044 On 02/05/2024 Bond Future	Sell	130	0.00
2044 On 02/05/2024 Bond Future	Buy	279	0.00
2044 On 02/05/2024 Bond Future	Sell	279	0.00
2044 On 02/05/2024 Bond Future	Buy	279	0.00
2044 On 02/05/2024 Bond Future	Sell	279	0.00
2044 On 02/05/2024 Bond Future	Buy	1,190	0.00
2044 On 02/05/2024 Bond Future	Sell	1,190	0.00
2044 On 02/05/2024 Bond Future	Sell	1,250	0.00
2044 On 02/05/2024 Bond Future	Buy	1,250	0.00
2044 On 02/05/2024 Bond Future	Sell	1,395	0.00
2044 On 02/05/2024 Bond Future	Buy	1,395	0.00

R2048 Bond Future

R248 On 02/05/2024 Bond Future	Sell	155	0.00
R248 On 02/05/2024 Bond Future	Buy	155	0.00
R248 On 02/05/2024 Bond Future	Sell	315	0.00
R248 On 02/05/2024 Bond Future	Buy	315	0.00
R248 On 02/05/2024 Bond Future	Sell	470	0.00
R248 On 02/05/2024 Bond Future	Buy	470	0.00

R209 Bond Future

R209 On 02/05/2024 Bond Future	Sell	7	0.00
R209 On 02/05/2024 Bond Future	Buy	7	0.00
R209 On 02/05/2024 Bond Future	Sell	8	0.00
R209 On 02/05/2024 Bond Future	Buy	8	0.00
R209 On 02/05/2024 Bond Future	Sell	77	0.00
R209 On 02/05/2024 Bond Future	Buy	77	0.00
R209 On 02/05/2024 Bond Future	Sell	92	0.00
R209 On 02/05/2024 Bond Future	Buy	92	0.00
R209 On 02/05/2024 Bond Future	Sell	93	0.00
R209 On 02/05/2024 Bond Future	Buy	93	0.00
R209 On 02/05/2024 Bond Future	Buy	169	0.00
R209 On 02/05/2024 Bond Future	Sell	169	0.00
R209 On 02/05/2024 Bond Future	Buy	169	0.00
R209 On 02/05/2024 Bond Future	Sell	169	0.00
R209 On 02/05/2024 Bond Future	Sell	277	0.00
R209 On 02/05/2024 Bond Future	Buy	277	0.00

R213 Bond Future

R213 On 02/05/2024 Bond Future	Sell	32	0.00
R213 On 02/05/2024 Bond Future	Buy	32	0.00
R213 On 07/11/2024 Bond Future	Sell	146	0.00
R213 On 07/11/2024 Bond Future	Buy	146	0.00
R213 On 02/05/2024 Bond Future	Sell	208	0.00
R213 On 02/05/2024 Bond Future	Buy	208	0.00
R213 On 02/05/2024 Bond Future	Buy	240	0.00
R213 On 02/05/2024 Bond Future	Sell	240	0.00
R213 On 02/05/2024 Bond Future	Sell	2,548	0.00
R213 On 02/05/2024 Bond Future	Buy	2,548	0.00

R214 Bond Future

R214 On 02/05/2024 Bond Future	Sell	5	0.00
R214 On 02/05/2024 Bond Future	Buy	5	0.00
R214 On 02/05/2024 Bond Future	Sell	14	0.00
R214 On 02/05/2024 Bond Future	Buy	14	0.00
R214 On 02/05/2024 Bond Future	Sell	27	0.00
R214 On 02/05/2024 Bond Future	Buy	27	0.00
R214 On 02/05/2024 Bond Future	Sell	38	0.00
R214 On 02/05/2024 Bond Future	Buy	38	0.00
R214 On 02/05/2024 Bond Future	Sell	49	0.00
R214 On 02/05/2024 Bond Future	Buy	49	0.00
R214 On 02/05/2024 Bond Future	Sell	56	0.00
R214 On 02/05/2024 Bond Future	Buy	56	0.00
R214 On 02/05/2024 Bond Future	Sell	80	0.00

R214 On 02/05/2024 Bond Future	Buy	80	0.00
R214 On 02/05/2024 Bond Future	Buy	131	0.00
R214 On 02/05/2024 Bond Future	Sell	131	0.00
R214 On 02/05/2024 Bond Future	Sell	195	0.00
R214 On 02/05/2024 Bond Future	Buy	195	0.00
R214 On 02/05/2024 Bond Future	Sell	195	0.00
R214 On 02/05/2024 Bond Future	Buy	195	0.00
R214 On 02/05/2024 Bond Future	Sell	2,427	0.00
R214 On 02/05/2024 Bond Future	Buy	2,427	0.00
R214 On 02/05/2024 Bond Future	Buy	2,696	0.00
R214 On 02/05/2024 Bond Future	Sell	2,696	0.00
R214 On 02/05/2024 Bond Future	Buy	3,485	0.00
R214 On 02/05/2024 Bond Future	Sell	3,485	0.00
Grand Total for Daily Detailed Turnover		95,190	0.00