

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/11/2023

TO DATE : 24/11/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 01/02/2024 Index Future			Buy	1	0.00
GOVI On 01/02/2024 Index Future			Sell	1	0.00
GOVI On 01/02/2024 Index Future			Buy	1	0.00
GOVI On 01/02/2024 Index Future			Sell	1	0.00
GOVI On 01/02/2024 Index Future			Buy	1	0.00
GOVI On 01/02/2024 Index Future			Sell	1	0.00
GOVI On 01/02/2024 Index Future			Buy	3	0.00
GOVI On 01/02/2024 Index Future			Sell	3	0.00
I2046 Bond Future					
2046 On 01/02/2024 Bond Future			Buy	254	0.00
2046 On 01/02/2024 Bond Future			Sell	254	0.00
2046 On 01/02/2024 Bond Future			Buy	254	0.00
2046 On 01/02/2024 Bond Future			Sell	254	0.00
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Buy	1	0.00
R186 On 07/11/2024 Bond Future			Sell	1	0.00
R186 On 01/02/2024 Bond Future			Sell	51	0.00
R186 On 01/02/2024 Bond Future			Buy	51	0.00
R186 On 01/02/2024 Bond Future			Sell	51	0.00
R186 On 01/02/2024 Bond Future			Buy	51	0.00

R186 On 01/02/2024 Bond Future	Sell	140	0.00
R186 On 01/02/2024 Bond Future	Buy	140	0.00
R186 On 01/02/2024 Bond Future	Sell	266	0.00
R186 On 01/02/2024 Bond Future	Buy	266	0.00
R186 On 01/02/2024 Bond Future	Sell	266	0.00
R186 On 01/02/2024 Bond Future	Buy	266	0.00
R186 On 01/02/2024 Bond Future	Buy	398	0.00
R186 On 01/02/2024 Bond Future	Sell	398	0.00
R186 On 01/02/2024 Bond Future	Buy	404	0.00
R186 On 01/02/2024 Bond Future	Sell	404	0.00
R186 On 07/11/2024 Bond Future	Buy	455	0.00
R186 On 07/11/2024 Bond Future	Sell	455	0.00
R186 On 07/11/2024 Bond Future	Sell	961	0.00
R186 On 07/11/2024 Bond Future	Buy	961	0.00
R186 On 07/11/2024 Bond Future	Buy	961	0.00
R186 On 07/11/2024 Bond Future	Sell	961	0.00
R186 On 07/11/2024 Bond Future	Sell	3,181	0.00
R186 On 07/11/2024 Bond Future	Buy	3,181	0.00
R186 On 07/11/2024 Bond Future	Sell	3,181	0.00
R186 On 07/11/2024 Bond Future	Buy	3,181	0.00
R2030 Bond Future			
2030 On 01/02/2024 Bond Future	Sell	150	0.00
2030 On 01/02/2024 Bond Future	Buy	150	0.00
2030 On 01/02/2024 Bond Future	Sell	163	0.00
2030 On 01/02/2024 Bond Future	Buy	163	0.00

2030 On 01/02/2024 Bond Future	Sell	315	0.00
2030 On 01/02/2024 Bond Future	Buy	315	0.00
2030 On 01/02/2024 Bond Future	Buy	503	0.00
2030 On 01/02/2024 Bond Future	Sell	503	0.00
R2032 Bond Future			
2032 On 01/02/2024 Bond Future	Buy	2	0.00
2032 On 01/02/2024 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Buy	2	0.00
2032 On 01/02/2024 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Buy	2	0.00
2032 On 01/02/2024 Bond Future	Sell	2	0.00
2032 On 01/02/2024 Bond Future	Sell	6	0.00
2032 On 01/02/2024 Bond Future	Buy	6	0.00
2032 On 01/02/2024 Bond Future	Buy	6	0.00
2032 On 01/02/2024 Bond Future	Sell	6	0.00
2032 On 01/02/2024 Bond Future	Buy	6	0.00
2032 On 01/02/2024 Bond Future	Sell	6	0.00
2032 On 01/02/2024 Bond Future	Sell	158	0.00
2032 On 01/02/2024 Bond Future	Buy	158	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	10	0.00
R035 On 01/02/2024 Bond Future	Buy	10	0.00
R035 On 01/02/2024 Bond Future	Sell	80	0.00
R035 On 01/02/2024 Bond Future	Buy	80	0.00
R035 On 01/02/2024 Bond Future	Buy	144	0.00

R035 On 01/02/2024 Bond Future		Sell	144	0.00
R035 On 07/11/2024 Bond Future		Buy	196	0.00
R035 On 07/11/2024 Bond Future		Sell	196	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	290	0.00
R035 On 01/02/2024 Bond Future		Buy	290	0.00
R2037 Bond Future				
2037 On 07/11/2024 Bond Future		Buy	66	0.00
2037 On 07/11/2024 Bond Future		Sell	66	0.00
2037 On 01/02/2024 Bond Future		Sell	104	0.00
2037 On 01/02/2024 Bond Future		Buy	104	0.00
R2040 Bond Future				
2040 On 01/02/2024 Bond Future		Sell	68	0.00
2040 On 01/02/2024 Bond Future		Buy	68	0.00
2040 On 07/11/2024 Bond Future		Buy	83	0.00
2040 On 07/11/2024 Bond Future		Sell	83	0.00
R2048 Bond Future				
R248 On 01/02/2024 Bond Future	11.50 Call	Sell	2	0.00
R248 On 01/02/2024 Bond Future	11.50 Call	Buy	2	0.00
R248 On 01/02/2024 Bond Future	12.30 Call	Buy	2	0.00
R248 On 01/02/2024 Bond Future	12.30 Call	Sell	2	0.00
R248 On 01/02/2024 Bond Future	12.30 Call	Sell	2	0.00
R248 On 01/02/2024 Bond Future	12.30 Call	Buy	2	0.00
R248 On 01/02/2024 Bond Future	13.37 Put	Sell	2	0.00

R248 On 01/02/2024 Bond Future	13.37	Put	Buy	2	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	2	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	2	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	2	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	2	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	5	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	5	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	5	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	5	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	5	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	5	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	28	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	28	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	28	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	28	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	28	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	28	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	36	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	36	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	36	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	36	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	36	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	36	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	40	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	40	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	40	0.00

R248 On 01/02/2024 Bond Future	13.90	Put	Buy	40	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	40	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	40	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	51	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	51	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	51	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	51	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	51	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	51	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	63	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	63	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	63	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	63	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	63	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	63	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	83	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	83	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	83	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	83	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	83	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	83	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	96	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	96	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	96	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	96	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	96	0.00

R248 On 01/02/2024 Bond Future	13.37	Put	Buy	96	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	102	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	102	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	102	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	102	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	102	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	102	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	105	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	105	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	105	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	105	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	105	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	105	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	108	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	108	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	108	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	108	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	108	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	108	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	109	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	109	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	109	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	109	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	109	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	109	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	114	0.00

R248 On 01/02/2024 Bond Future	12.30	Call	Buy	114	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	114	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	114	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	114	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	114	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	137	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	137	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	137	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	137	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	137	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	137	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	143	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	143	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	143	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	143	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	143	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	143	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	146	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	146	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	146	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	146	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	146	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	146	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	628	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	628	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	628	0.00

R248 On 01/02/2024 Bond Future	12.30	Call	Sell	628	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	628	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	628	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	667	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	667	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	667	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	667	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Sell	667	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	667	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Sell	935	0.00
R248 On 02/05/2024 Bond Future	11.40	Call	Buy	935	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Buy	935	0.00
R248 On 02/05/2024 Bond Future	12.40	Call	Sell	935	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Sell	935	0.00
R248 On 02/05/2024 Bond Future	13.16	Put	Buy	935	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	1,000	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	1,000	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Sell	1,000	0.00
R248 On 01/02/2024 Bond Future	11.50	Call	Buy	1,000	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Sell	1,000	0.00
R248 On 01/02/2024 Bond Future	13.37	Put	Buy	1,000	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Sell	1,100	0.00
R248 On 01/02/2024 Bond Future	12.30	Call	Buy	1,100	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Buy	1,100	0.00
R248 On 01/02/2024 Bond Future	13.10	Put	Sell	1,100	0.00
R248 On 01/02/2024 Bond Future	13.90	Put	Buy	1,100	0.00

R248 On 01/02/2024 Bond Future	13.90 Put	Sell	1,100	0.00
R248 On 02/05/2024 Bond Future	11.40 Call	Sell	1,500	0.00
R248 On 02/05/2024 Bond Future	11.40 Call	Buy	1,500	0.00
R248 On 02/05/2024 Bond Future	12.40 Call	Buy	1,500	0.00
R248 On 02/05/2024 Bond Future	12.40 Call	Sell	1,500	0.00
R248 On 02/05/2024 Bond Future	13.16 Put	Buy	1,500	0.00
R248 On 02/05/2024 Bond Future	13.16 Put	Sell	1,500	0.00

R209 Bond Future

R209 On 01/02/2024 Bond Future		Sell	20	0.00
R209 On 01/02/2024 Bond Future		Buy	20	0.00
R209 On 07/11/2024 Bond Future		Buy	88	0.00
R209 On 07/11/2024 Bond Future		Sell	88	0.00
R209 On 01/02/2024 Bond Future		Sell	117	0.00
R209 On 01/02/2024 Bond Future		Buy	117	0.00
R209 On 01/02/2024 Bond Future		Sell	167	0.00
R209 On 01/02/2024 Bond Future		Buy	167	0.00
R209 On 01/02/2024 Bond Future		Sell	187	0.00
R209 On 01/02/2024 Bond Future		Buy	187	0.00
R209 On 01/02/2024 Bond Future		Buy	200	0.00
R209 On 01/02/2024 Bond Future		Sell	200	0.00
R209 On 01/02/2024 Bond Future		Buy	200	0.00
R209 On 01/02/2024 Bond Future		Sell	200	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future		Sell	118	0.00
R213 On 07/11/2024 Bond Future		Buy	118	0.00

R213 On 07/11/2024 Bond Future	Sell	118	0.00
R213 On 07/11/2024 Bond Future	Buy	118	0.00
R213 On 01/02/2024 Bond Future	Buy	119	0.00
R213 On 01/02/2024 Bond Future	Sell	119	0.00
R213 On 07/11/2024 Bond Future	Buy	176	0.00
R213 On 07/11/2024 Bond Future	Sell	176	0.00
R214 Bond Future			
R214 On 01/02/2024 Bond Future	Buy	9	0.00
R214 On 01/02/2024 Bond Future	Sell	9	0.00
R214 On 01/02/2024 Bond Future	Buy	12	0.00
R214 On 01/02/2024 Bond Future	Sell	12	0.00
R214 On 01/02/2024 Bond Future	Buy	38	0.00
R214 On 01/02/2024 Bond Future	Sell	38	0.00
R214 On 01/02/2024 Bond Future	Buy	54	0.00
R214 On 01/02/2024 Bond Future	Sell	54	0.00
R214 On 01/02/2024 Bond Future	Buy	74	0.00
R214 On 01/02/2024 Bond Future	Sell	74	0.00
R214 On 01/02/2024 Bond Future	Buy	228	0.00
R214 On 01/02/2024 Bond Future	Sell	228	0.00
R214 On 01/02/2024 Bond Future	Buy	1,080	0.00
R214 On 01/02/2024 Bond Future	Sell	1,080	0.00
R214 On 01/02/2024 Bond Future	Buy	1,495	0.00
R214 On 01/02/2024 Bond Future	Sell	1,495	0.00
Grand Total for Daily Detailed Turnover		39,484	0.00