

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 30/11/2023**

**TO DATE : 30/11/2023**

| <b>Contract</b>                | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |      |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R186 Bond Future               |               |            |                 |                         |      |
| R186 On 01/02/2024 Bond Future |               |            | Sell            | 25                      | 0.00 |
| R186 On 01/02/2024 Bond Future |               |            | Buy             | 25                      | 0.00 |
| R186 On 01/02/2024 Bond Future |               |            | Sell            | 47                      | 0.00 |
| R186 On 01/02/2024 Bond Future |               |            | Buy             | 47                      | 0.00 |
| R186 On 01/02/2024 Bond Future |               |            | Sell            | 72                      | 0.00 |
| R186 On 01/02/2024 Bond Future |               |            | Buy             | 72                      | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 79                      | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Sell            | 79                      | 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            | 488                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 488                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Sell            | 488                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 488                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Sell            | 781                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 781                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 865                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Sell            | 865                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Buy             | 865                     | 0.00 |
| R186 On 07/11/2024 Bond Future |               |            | Sell            | 865                     | 0.00 |

## R2030 Bond Future

|                                |  |      |       |      |
|--------------------------------|--|------|-------|------|
| 2030 On 01/02/2024 Bond Future |  | Sell | 3,906 | 0.00 |
| 2030 On 01/02/2024 Bond Future |  | Buy  | 3,906 | 0.00 |
| 2030 On 01/02/2024 Bond Future |  | Sell | 3,906 | 0.00 |
| 2030 On 01/02/2024 Bond Future |  | Buy  | 3,906 | 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 | 10.90 Call | Sell | 10  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 10.90 Call | Buy  | 10  | 0.00 |
| 2032 On 07/11/2024 Bond Future |            | Sell | 15  | 0.00 |
| 2032 On 07/11/2024 Bond Future |            | Buy  | 15  | 0.00 |
| 2032 On 07/11/2024 Bond Future |            | Sell | 15  | 0.00 |
| 2032 On 07/11/2024 Bond Future |            | Buy  | 15  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 10.90 Call | Sell | 18  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 10.90 Call | Buy  | 18  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Buy  | 20  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Sell | 20  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 10.90 Call | Buy  | 28  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 10.90 Call | Sell | 28  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Buy  | 36  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Sell | 36  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Sell | 56  | 0.00 |
| 2032 On 01/02/2024 Bond Future | 11.33 Put  | Buy  | 56  | 0.00 |
| 2032 On 01/02/2024 Bond Future |            | Sell | 364 | 0.00 |

|                                |      |       |      |
|--------------------------------|------|-------|------|
| 2032 On 01/02/2024 Bond Future | Buy  | 364   | 0.00 |
| 2032 On 01/02/2024 Bond Future | Sell | 932   | 0.00 |
| 2032 On 01/02/2024 Bond Future | Buy  | 932   | 0.00 |
| 2032 On 01/02/2024 Bond Future | Sell | 1,296 | 0.00 |
| 2032 On 01/02/2024 Bond Future | Buy  | 1,296 | 0.00 |
| <b>R2035 Bond Future</b>       |      |       |      |
| R035 On 07/11/2024 Bond Future | Sell | 204   | 0.00 |
| R035 On 07/11/2024 Bond Future | Buy  | 204   | 0.00 |
| R035 On 07/11/2024 Bond Future | Sell | 204   | 0.00 |
| R035 On 07/11/2024 Bond Future | Buy  | 204   | 0.00 |
| R035 On 01/02/2024 Bond Future | Buy  | 258   | 0.00 |
| R035 On 01/02/2024 Bond Future | Sell | 258   | 0.00 |
| R035 On 01/02/2024 Bond Future | Buy  | 258   | 0.00 |
| R035 On 01/02/2024 Bond Future | Sell | 258   | 0.00 |
| <b>R2037 Bond Future</b>       |      |       |      |
| 2037 On 01/02/2024 Bond Future | Buy  | 1     | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 1     | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy  | 4     | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 4     | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy  | 5     | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 5     | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy  | 17    | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 17    | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 74    | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy  | 74    | 0.00 |

|                                |      |    |      |
|--------------------------------|------|----|------|
| 2037 On 07/11/2024 Bond Future | Sell | 74 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy  | 74 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 74 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy  | 74 | 0.00 |
| <b>R2040 Bond Future</b>       |      |    |      |
| 2040 On 07/11/2024 Bond Future | Buy  | 31 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 31 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 72 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy  | 72 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 72 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy  | 72 | 0.00 |
| <b>R209 Bond Future</b>        |      |    |      |
| R209 On 01/02/2024 Bond Future | Buy  | 1  | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 1  | 0.00 |
| R209 On 01/02/2024 Bond Future | Buy  | 2  | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 2  | 0.00 |
| R209 On 01/02/2024 Bond Future | Buy  | 3  | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 3  | 0.00 |
| R209 On 01/02/2024 Bond Future | Buy  | 10 | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 10 | 0.00 |
| R209 On 01/02/2024 Bond Future | Buy  | 10 | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 10 | 0.00 |
| R209 On 01/02/2024 Bond Future | Buy  | 20 | 0.00 |
| R209 On 01/02/2024 Bond Future | Sell | 20 | 0.00 |
| R209 On 07/11/2024 Bond Future | Buy  | 24 | 0.00 |

|                                |      |     |      |
|--------------------------------|------|-----|------|
| R209 On 07/11/2024 Bond Future | Sell | 24  | 0.00 |
| R209 On 07/11/2024 Bond Future | Buy  | 109 | 0.00 |
| R209 On 07/11/2024 Bond Future | Sell | 109 | 0.00 |
| R209 On 07/11/2024 Bond Future | Buy  | 109 | 0.00 |
| R209 On 07/11/2024 Bond Future | Sell | 109 | 0.00 |
| <b>R213 Bond Future</b>        |      |     |      |
| R213 On 01/02/2024 Bond Future | Buy  | 5   | 0.00 |
| R213 On 01/02/2024 Bond Future | Sell | 5   | 0.00 |
| R213 On 01/02/2024 Bond Future | Buy  | 10  | 0.00 |
| R213 On 01/02/2024 Bond Future | Sell | 10  | 0.00 |
| R213 On 01/02/2024 Bond Future | Buy  | 15  | 0.00 |
| R213 On 01/02/2024 Bond Future | Sell | 15  | 0.00 |
| R213 On 07/11/2024 Bond Future | Buy  | 39  | 0.00 |
| R213 On 07/11/2024 Bond Future | Sell | 39  | 0.00 |
| R213 On 07/11/2024 Bond Future | Buy  | 198 | 0.00 |
| R213 On 07/11/2024 Bond Future | Sell | 198 | 0.00 |
| R213 On 07/11/2024 Bond Future | Sell | 198 | 0.00 |
| R213 On 07/11/2024 Bond Future | Buy  | 198 | 0.00 |
| <b>R214 Bond Future</b>        |      |     |      |
| R214 On 01/02/2024 Bond Future | Buy  | 1   | 0.00 |
| R214 On 01/02/2024 Bond Future | Sell | 1   | 0.00 |
| R214 On 01/02/2024 Bond Future | Buy  | 1   | 0.00 |
| R214 On 01/02/2024 Bond Future | Sell | 1   | 0.00 |
| R214 On 01/02/2024 Bond Future | Buy  | 2   | 0.00 |
| R214 On 01/02/2024 Bond Future | Sell | 2   | 0.00 |

|  |      |               |             |
|--|------|---------------|-------------|
| R214 On 01/02/2024 Bond Future                 | Sell | 6             | 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  | 6             | 0.00        |
| <b>Grand Total for Daily Detailed Turnover</b> |      | <b>16,515</b> | <b>0.00</b> |