

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/12/2023

TO DATE : 18/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Buy	3	0.00
2025 On 01/02/2024 Bond Future			Sell	3	0.00
2025 On 01/02/2024 Bond Future			Buy	6	0.00
2025 On 01/02/2024 Bond Future			Sell	6	0.00
2025 On 01/02/2024 Bond Future			Buy	10	0.00
2025 On 01/02/2024 Bond Future			Sell	10	0.00
2025 On 01/02/2024 Bond Future			Buy	14	0.00
2025 On 01/02/2024 Bond Future			Sell	14	0.00
2025 On 01/02/2024 Bond Future			Buy	26	0.00
2025 On 01/02/2024 Bond Future			Sell	26	0.00
2025 On 01/02/2024 Bond Future			Buy	35	0.00
2025 On 01/02/2024 Bond Future			Sell	35	0.00
2025 On 01/02/2024 Bond Future			Buy	156	0.00
2025 On 01/02/2024 Bond Future			Sell	156	0.00
2025 On 01/02/2024 Bond Future			Buy	250	0.00
2025 On 01/02/2024 Bond Future			Sell	250	0.00
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Buy	53	0.00
R186 On 01/02/2024 Bond Future			Sell	53	0.00
R186 On 01/02/2024 Bond Future			Buy	53	0.00

R186 On 01/02/2024 Bond Future	Sell	53	0.00
R2030 Bond Future			
2030 On 02/05/2024 Bond Future	Buy	11	0.00
2030 On 02/05/2024 Bond Future	Sell	11	0.00
2030 On 01/02/2024 Bond Future	Sell	29	0.00
2030 On 01/02/2024 Bond Future	Buy	29	0.00
2030 On 01/02/2024 Bond Future	Sell	34	0.00
2030 On 01/02/2024 Bond Future	Buy	34	0.00
2030 On 01/02/2024 Bond Future	Sell	59	0.00
2030 On 01/02/2024 Bond Future	Buy	59	0.00
2030 On 01/02/2024 Bond Future	Sell	71	0.00
2030 On 01/02/2024 Bond Future	Buy	71	0.00
2030 On 01/02/2024 Bond Future	Sell	106	0.00
2030 On 01/02/2024 Bond Future	Buy	106	0.00
2030 On 01/02/2024 Bond Future	Sell	148	0.00
2030 On 01/02/2024 Bond Future	Buy	148	0.00
2030 On 01/02/2024 Bond Future	Sell	153	0.00
2030 On 01/02/2024 Bond Future	Buy	153	0.00
2030 On 01/02/2024 Bond Future	Buy	170	0.00
2030 On 01/02/2024 Bond Future	Sell	170	0.00
2030 On 01/02/2024 Bond Future	Buy	170	0.00
2030 On 01/02/2024 Bond Future	Sell	170	0.00
2030 On 01/02/2024 Bond Future	Sell	217	0.00
2030 On 01/02/2024 Bond Future	Buy	217	0.00
2030 On 01/02/2024 Bond Future	Sell	302	0.00

2030 On 01/02/2024 Bond Future		Buy	302	0.00
2030 On 01/02/2024 Bond Future		Sell	311	0.00
2030 On 01/02/2024 Bond Future		Buy	311	0.00
2030 On 01/02/2024 Bond Future		Sell	470	0.00
2030 On 01/02/2024 Bond Future		Buy	470	0.00
2030 On 01/02/2024 Bond Future		Sell	960	0.00
2030 On 01/02/2024 Bond Future		Buy	960	0.00

R2032 Bond Future

2032 On 01/02/2024 Bond Future		Sell	11	0.00
2032 On 01/02/2024 Bond Future		Buy	11	0.00
2032 On 01/02/2024 Bond Future		Sell	17	0.00
2032 On 01/02/2024 Bond Future		Buy	17	0.00
2032 On 01/02/2024 Bond Future		Buy	18	0.00
2032 On 01/02/2024 Bond Future		Sell	18	0.00
2032 On 01/02/2024 Bond Future		Buy	23	0.00
2032 On 01/02/2024 Bond Future		Sell	23	0.00
2032 On 01/02/2024 Bond Future		Buy	23	0.00
2032 On 01/02/2024 Bond Future		Sell	23	0.00
2032 On 01/02/2024 Bond Future		Sell	25	0.00
2032 On 01/02/2024 Bond Future		Buy	25	0.00
2032 On 01/02/2024 Bond Future		Sell	27	0.00
2032 On 01/02/2024 Bond Future		Buy	27	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	27	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	27	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	28	0.00

2032 On 01/02/2024 Bond Future	11.55 Put	Sell	28	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	28	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	28	0.00
2032 On 01/02/2024 Bond Future		Buy	34	0.00
2032 On 01/02/2024 Bond Future		Sell	34	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	42	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	42	0.00
2032 On 01/02/2024 Bond Future		Buy	52	0.00
2032 On 01/02/2024 Bond Future		Sell	52	0.00
2032 On 01/02/2024 Bond Future		Sell	54	0.00
2032 On 01/02/2024 Bond Future		Buy	54	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	54	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	54	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	63	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	63	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	63	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	63	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	84	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	84	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	90	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	90	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	90	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	90	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	126	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	126	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	136	0.00

2032 On 01/02/2024 Bond Future	11.35 Put	Sell	136	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	136	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	136	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	138	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	138	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	10.85 Put	Sell	270	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	270	0.00
2032 On 01/02/2024 Bond Future		Buy	301	0.00
2032 On 01/02/2024 Bond Future		Sell	301	0.00
2032 On 01/02/2024 Bond Future		Buy	301	0.00
2032 On 01/02/2024 Bond Future		Sell	301	0.00
2032 On 01/02/2024 Bond Future		Sell	301	0.00
2032 On 01/02/2024 Bond Future		Buy	301	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	374	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	374	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	375	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	375	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	748	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	748	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	2,184	0.00
2032 On 01/02/2024 Bond Future		Buy	2,184	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	2,345	0.00

2032 On 01/02/2024 Bond Future	11.35 Put	Sell	2,345	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	2,349	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	2,349	0.00
2032 On 01/02/2024 Bond Future		Sell	3,400	0.00
2032 On 01/02/2024 Bond Future		Buy	3,400	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	4,662	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	4,662	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	5,422	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	5,422	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	5,432	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	5,432	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Buy	8,500	0.00
2032 On 01/02/2024 Bond Future	11.55 Put	Sell	8,500	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	8,500	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	8,500	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	10,918	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	10,918	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Buy	17,000	0.00
2032 On 01/02/2024 Bond Future	10.85 Put	Sell	17,000	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future		Sell	3	0.00
R035 On 02/05/2024 Bond Future		Buy	3	0.00
R035 On 02/05/2024 Bond Future		Sell	7	0.00
R035 On 02/05/2024 Bond Future		Buy	7	0.00
R035 On 02/05/2024 Bond Future		Sell	12	0.00

R035 On 02/05/2024 Bond Future	Buy	12	0.00
R035 On 02/05/2024 Bond Future	Sell	13	0.00
R035 On 02/05/2024 Bond Future	Buy	13	0.00
R035 On 02/05/2024 Bond Future	Sell	14	0.00
R035 On 02/05/2024 Bond Future	Buy	14	0.00
R035 On 02/05/2024 Bond Future	Sell	30	0.00
R035 On 02/05/2024 Bond Future	Buy	30	0.00
R035 On 02/05/2024 Bond Future	Sell	31	0.00
R035 On 02/05/2024 Bond Future	Buy	31	0.00
R035 On 02/05/2024 Bond Future	Sell	44	0.00
R035 On 02/05/2024 Bond Future	Buy	44	0.00
R035 On 02/05/2024 Bond Future	Sell	53	0.00
R035 On 02/05/2024 Bond Future	Buy	53	0.00
R035 On 01/02/2024 Bond Future	Sell	74	0.00
R035 On 01/02/2024 Bond Future	Buy	74	0.00
R035 On 01/02/2024 Bond Future	Buy	100	0.00
R035 On 01/02/2024 Bond Future	Sell	100	0.00
R035 On 01/02/2024 Bond Future	Buy	100	0.00
R035 On 01/02/2024 Bond Future	Sell	100	0.00
R035 On 01/02/2024 Bond Future	Sell	100	0.00
R035 On 01/02/2024 Bond Future	Buy	100	0.00
R035 On 02/05/2024 Bond Future	Sell	104	0.00
R035 On 02/05/2024 Bond Future	Buy	104	0.00
R035 On 02/05/2024 Bond Future	Sell	148	0.00
R035 On 02/05/2024 Bond Future	Buy	148	0.00
R035 On 02/05/2024 Bond Future	Buy	220	0.00

R035 On 02/05/2024 Bond Future	Sell	220	0.00
R035 On 02/05/2024 Bond Future	Sell	220	0.00
R035 On 02/05/2024 Bond Future	Buy	220	0.00
R035 On 02/05/2024 Bond Future	Sell	238	0.00
R035 On 02/05/2024 Bond Future	Buy	238	0.00
R035 On 02/05/2024 Bond Future	Sell	356	0.00
R035 On 02/05/2024 Bond Future	Buy	356	0.00
R035 On 02/05/2024 Bond Future	Sell	372	0.00
R035 On 02/05/2024 Bond Future	Buy	372	0.00
R035 On 02/05/2024 Bond Future	Sell	647	0.00
R035 On 02/05/2024 Bond Future	Buy	647	0.00
R035 On 02/05/2024 Bond Future	Sell	671	0.00
R035 On 02/05/2024 Bond Future	Buy	671	0.00
R035 On 02/05/2024 Bond Future	Sell	1,240	0.00
R035 On 02/05/2024 Bond Future	Buy	1,240	0.00
R035 On 02/05/2024 Bond Future	Sell	2,087	0.00
R035 On 02/05/2024 Bond Future	Buy	2,087	0.00
R2037 Bond Future			
2037 On 01/02/2024 Bond Future	Buy	350	0.00
2037 On 01/02/2024 Bond Future	Sell	350	0.00
2037 On 01/02/2024 Bond Future	Buy	350	0.00
2037 On 01/02/2024 Bond Future	Sell	350	0.00
R2040 Bond Future			
2040 On 01/02/2024 Bond Future	Buy	350	0.00
2040 On 01/02/2024 Bond Future	Sell	350	0.00

2040 On 01/02/2024 Bond Future	Buy	350	0.00
2040 On 01/02/2024 Bond Future	Sell	350	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Buy	3	0.00
2044 On 01/02/2024 Bond Future	Sell	3	0.00
2044 On 02/05/2024 Bond Future	Buy	7	0.00
2044 On 02/05/2024 Bond Future	Sell	7	0.00
2044 On 01/02/2024 Bond Future	Buy	8	0.00
2044 On 01/02/2024 Bond Future	Sell	8	0.00
2044 On 01/02/2024 Bond Future	Buy	14	0.00
2044 On 01/02/2024 Bond Future	Sell	14	0.00
2044 On 01/02/2024 Bond Future	Buy	15	0.00
2044 On 01/02/2024 Bond Future	Sell	15	0.00
2044 On 01/02/2024 Bond Future	Buy	16	0.00
2044 On 01/02/2024 Bond Future	Sell	16	0.00
2044 On 01/02/2024 Bond Future	Buy	34	0.00
2044 On 01/02/2024 Bond Future	Sell	34	0.00
2044 On 01/02/2024 Bond Future	Buy	35	0.00
2044 On 01/02/2024 Bond Future	Sell	35	0.00
2044 On 01/02/2024 Bond Future	Buy	50	0.00
2044 On 01/02/2024 Bond Future	Sell	50	0.00
2044 On 01/02/2024 Bond Future	Buy	60	0.00
2044 On 01/02/2024 Bond Future	Sell	60	0.00
2044 On 01/02/2024 Bond Future	Buy	122	0.00
2044 On 01/02/2024 Bond Future	Sell	122	0.00

2044 On 01/02/2024 Bond Future	Buy	167	0.00
2044 On 01/02/2024 Bond Future	Sell	167	0.00
2044 On 01/02/2024 Bond Future	Buy	173	0.00
2044 On 01/02/2024 Bond Future	Sell	173	0.00
2044 On 01/02/2024 Bond Future	Buy	276	0.00
2044 On 01/02/2024 Bond Future	Sell	276	0.00
2044 On 01/02/2024 Bond Future	Buy	413	0.00
2044 On 01/02/2024 Bond Future	Sell	413	0.00
2044 On 01/02/2024 Bond Future	Buy	418	0.00
2044 On 01/02/2024 Bond Future	Sell	418	0.00
2044 On 01/02/2024 Bond Future	Buy	492	0.00
2044 On 01/02/2024 Bond Future	Sell	492	0.00
2044 On 01/02/2024 Bond Future	Buy	727	0.00
2044 On 01/02/2024 Bond Future	Sell	727	0.00
2044 On 01/02/2024 Bond Future	Buy	754	0.00
2044 On 01/02/2024 Bond Future	Sell	754	0.00
2044 On 01/02/2024 Bond Future	Buy	1,434	0.00
2044 On 01/02/2024 Bond Future	Sell	1,434	0.00
2044 On 01/02/2024 Bond Future	Buy	2,413	0.00
2044 On 01/02/2024 Bond Future	Sell	2,413	0.00
R2048 Bond Future			
R248 On 01/02/2024 Bond Future	Buy	2	0.00
R248 On 01/02/2024 Bond Future	Sell	2	0.00
R248 On 01/02/2024 Bond Future	Buy	2	0.00
R248 On 01/02/2024 Bond Future	Sell	2	0.00

R248 On 01/02/2024 Bond Future	Buy	4	0.00
R248 On 01/02/2024 Bond Future	Sell	4	0.00
R248 On 01/02/2024 Bond Future	Sell	17	0.00
R248 On 01/02/2024 Bond Future	Buy	17	0.00
Grand Total for Daily Detailed Turnover		95,610	0.00