

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/04/2024

TO DATE : 11/04/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 01/08/2024 Bond Future			Sell	39	0.00
2029 On 01/08/2024 Bond Future			Buy	39	0.00
2029 On 02/05/2024 Bond Future			Buy	40	0.00
2029 On 02/05/2024 Bond Future			Sell	40	0.00
2029 On 01/08/2024 Bond Future			Sell	88	0.00
2029 On 01/08/2024 Bond Future			Buy	88	0.00
2029 On 02/05/2024 Bond Future			Buy	90	0.00
2029 On 02/05/2024 Bond Future			Sell	90	0.00
2029 On 01/08/2024 Bond Future			Sell	512	0.00
2029 On 01/08/2024 Bond Future			Buy	512	0.00
2029 On 02/05/2024 Bond Future			Buy	524	0.00
2029 On 02/05/2024 Bond Future			Sell	524	0.00
2029 On 01/08/2024 Bond Future			Sell	6,260	0.00
2029 On 01/08/2024 Bond Future			Buy	6,260	0.00
2029 On 02/05/2024 Bond Future			Buy	6,404	0.00
2029 On 02/05/2024 Bond Future			Sell	6,404	0.00
2029 On 01/08/2024 Bond Future			Sell	6,899	0.00
2029 On 01/08/2024 Bond Future			Buy	6,899	0.00
2029 On 02/05/2024 Bond Future			Sell	7,058	0.00
2029 On 02/05/2024 Bond Future			Buy	7,058	0.00

I2033 Bond Future

2033 On 01/08/2024 Bond Future	Sell	576	0.00
2033 On 01/08/2024 Bond Future	Buy	576	0.00
2033 On 01/08/2024 Bond Future	Sell	576	0.00
2033 On 01/08/2024 Bond Future	Buy	576	0.00
2033 On 02/05/2024 Bond Future	Buy	590	0.00
2033 On 02/05/2024 Bond Future	Sell	590	0.00
2033 On 02/05/2024 Bond Future	Buy	590	0.00
2033 On 02/05/2024 Bond Future	Sell	590	0.00

I2038 Bond Future

2038 On 01/08/2024 Bond Future	Sell	10	0.00
2038 On 01/08/2024 Bond Future	Buy	10	0.00
2038 On 02/05/2024 Bond Future	Buy	10	0.00
2038 On 02/05/2024 Bond Future	Sell	10	0.00
2038 On 01/08/2024 Bond Future	Sell	334	0.00
2038 On 01/08/2024 Bond Future	Buy	334	0.00
2038 On 02/05/2024 Bond Future	Buy	338	0.00
2038 On 02/05/2024 Bond Future	Sell	338	0.00
2038 On 01/08/2024 Bond Future	Sell	929	0.00
2038 On 01/08/2024 Bond Future	Buy	929	0.00
2038 On 02/05/2024 Bond Future	Buy	941	0.00
2038 On 02/05/2024 Bond Future	Sell	941	0.00
2038 On 01/08/2024 Bond Future	Buy	1,273	0.00
2038 On 01/08/2024 Bond Future	Sell	1,273	0.00
2038 On 02/05/2024 Bond Future	Buy	1,289	0.00

2038 On 02/05/2024 Bond Future	Sell	1,289	0.00
I2046 Bond Future			
2046 On 01/08/2024 Bond Future	Buy	328	0.00
2046 On 01/08/2024 Bond Future	Sell	328	0.00
2046 On 01/08/2024 Bond Future	Buy	328	0.00
2046 On 01/08/2024 Bond Future	Sell	328	0.00
2046 On 02/05/2024 Bond Future	Buy	337	0.00
2046 On 02/05/2024 Bond Future	Sell	337	0.00
2046 On 02/05/2024 Bond Future	Buy	337	0.00
2046 On 02/05/2024 Bond Future	Sell	337	0.00
I2050 Bond Future			
2050 On 01/08/2024 Bond Future	Sell	29	0.00
2050 On 01/08/2024 Bond Future	Buy	29	0.00
2050 On 02/05/2024 Bond Future	Buy	29	0.00
2050 On 02/05/2024 Bond Future	Sell	29	0.00
2050 On 02/05/2024 Bond Future	Buy	36	0.00
2050 On 02/05/2024 Bond Future	Sell	36	0.00
2050 On 01/08/2024 Bond Future	Sell	36	0.00
2050 On 01/08/2024 Bond Future	Buy	36	0.00
2050 On 01/08/2024 Bond Future	Sell	478	0.00
2050 On 01/08/2024 Bond Future	Buy	478	0.00
2050 On 02/05/2024 Bond Future	Buy	484	0.00
2050 On 02/05/2024 Bond Future	Sell	484	0.00
2050 On 01/08/2024 Bond Future	Sell	612	0.00
2050 On 01/08/2024 Bond Future	Buy	612	0.00

2050 On 02/05/2024 Bond Future	Buy	620	0.00
2050 On 02/05/2024 Bond Future	Sell	620	0.00
2050 On 01/08/2024 Bond Future	Sell	1,155	0.00
2050 On 01/08/2024 Bond Future	Buy	1,155	0.00
2050 On 02/05/2024 Bond Future	Buy	1,169	0.00
2050 On 02/05/2024 Bond Future	Sell	1,169	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	22	0.00
R186 On 02/05/2024 Bond Future	Buy	22	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	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	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	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	305	0.00
R186 On 02/05/2024 Bond Future	Buy	305	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	601	0.00
R186 On 02/05/2024 Bond Future	Buy	601	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	5,844	0.00
R186 On 02/05/2024 Bond Future	Sell	5,844	0.00
R202 Bond Future			
R202 On 02/05/2024 Bond Future	Sell	13	0.00
R202 On 02/05/2024 Bond Future	Buy	13	0.00
R202 On 02/05/2024 Bond Future	Buy	13	0.00
R202 On 02/05/2024 Bond Future	Sell	13	0.00
R202 On 01/08/2024 Bond Future	Sell	13	0.00
R202 On 01/08/2024 Bond Future	Buy	13	0.00
R202 On 01/08/2024 Bond Future	Sell	13	0.00
R202 On 01/08/2024 Bond Future	Buy	13	0.00
R202 On 01/08/2024 Bond Future	Buy	58	0.00
R202 On 01/08/2024 Bond Future	Sell	58	0.00
R202 On 01/08/2024 Bond Future	Sell	58	0.00
R202 On 01/08/2024 Bond Future	Buy	58	0.00
R202 On 02/05/2024 Bond Future	Sell	59	0.00
R202 On 02/05/2024 Bond Future	Buy	59	0.00
R202 On 02/05/2024 Bond Future	Sell	59	0.00
R202 On 02/05/2024 Bond Future	Buy	59	0.00
R2030 Bond Future			
2030 On 01/08/2024 Bond Future	Buy	2	0.00
2030 On 01/08/2024 Bond Future	Sell	2	0.00
2030 On 01/08/2024 Bond Future	Buy	2	0.00
2030 On 01/08/2024 Bond Future	Sell	2	0.00
2030 On 02/05/2024 Bond Future	Buy	2	0.00

2030 On 02/05/2024 Bond Future	Buy	2	0.00
2030 On 02/05/2024 Bond Future	Sell	2	0.00
2030 On 02/05/2024 Bond Future	Sell	2	0.00
2030 On 01/08/2024 Bond Future	Sell	16	0.00
2030 On 01/08/2024 Bond Future	Buy	16	0.00
2030 On 01/08/2024 Bond Future	Sell	19	0.00
2030 On 01/08/2024 Bond Future	Buy	19	0.00
2030 On 02/05/2024 Bond Future	Sell	30	0.00
2030 On 02/05/2024 Bond Future	Buy	30	0.00
2030 On 01/08/2024 Bond Future	Sell	50	0.00
2030 On 01/08/2024 Bond Future	Buy	50	0.00
2030 On 01/08/2024 Bond Future	Sell	80	0.00
2030 On 01/08/2024 Bond Future	Buy	80	0.00
2030 On 01/08/2024 Bond Future	Sell	100	0.00
2030 On 01/08/2024 Bond Future	Buy	100	0.00
2030 On 01/08/2024 Bond Future	Sell	147	0.00
2030 On 01/08/2024 Bond Future	Buy	147	0.00
2030 On 01/08/2024 Bond Future	Sell	233	0.00
2030 On 01/08/2024 Bond Future	Buy	233	0.00
2030 On 01/08/2024 Bond Future	Sell	250	0.00
2030 On 01/08/2024 Bond Future	Buy	250	0.00
2030 On 02/05/2024 Bond Future	Sell	250	0.00
2030 On 02/05/2024 Bond Future	Buy	250	0.00
2030 On 02/05/2024 Bond Future	Sell	250	0.00
2030 On 02/05/2024 Bond Future	Buy	250	0.00
2030 On 01/08/2024 Bond Future	Sell	383	0.00

2030 On 01/08/2024 Bond Future	Buy	383	0.00
2030 On 01/08/2024 Bond Future	Sell	783	0.00
2030 On 01/08/2024 Bond Future	Buy	783	0.00
2030 On 01/08/2024 Bond Future	Sell	1,237	0.00
2030 On 01/08/2024 Bond Future	Buy	1,237	0.00
2030 On 01/08/2024 Bond Future	Sell	1,732	0.00
2030 On 01/08/2024 Bond Future	Buy	1,732	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	Buy	15	0.00
2032 On 02/05/2024 Bond Future	Sell	15	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	26	0.00
2032 On 02/05/2024 Bond Future	Sell	26	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 01/08/2024 Bond Future	Sell	30	0.00
2032 On 01/08/2024 Bond Future	Buy	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 01/08/2024 Bond Future	Sell	80	0.00

2032 On 01/08/2024 Bond Future	Buy	80	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	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	157	0.00
2032 On 02/05/2024 Bond Future	Sell	157	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	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	1,019	0.00

2032 On 02/05/2024 Bond Future	Sell	1,019	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	1,493	0.00
2032 On 02/05/2024 Bond Future	Sell	1,493	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 01/08/2024 Bond Future	Sell	1,777	0.00
2032 On 01/08/2024 Bond Future	Buy	1,777	0.00
2032 On 01/08/2024 Bond Future	Sell	1,887	0.00
2032 On 01/08/2024 Bond Future	Buy	1,887	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	14,777	0.00
2032 On 02/05/2024 Bond Future	Sell	14,777	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 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	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 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 01/08/2024 Bond Future	Sell	8,144	0.00
2037 On 01/08/2024 Bond Future	Buy	8,144	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Buy	12	0.00
2044 On 01/08/2024 Bond Future	Sell	12	0.00
2044 On 01/08/2024 Bond Future	Buy	17	0.00
2044 On 01/08/2024 Bond Future	Sell	17	0.00
2044 On 01/08/2024 Bond Future	Buy	25	0.00
2044 On 01/08/2024 Bond Future	Sell	25	0.00
2044 On 01/08/2024 Bond Future	Buy	28	0.00
2044 On 01/08/2024 Bond Future	Sell	28	0.00
2044 On 01/08/2024 Bond Future	Buy	59	0.00
2044 On 01/08/2024 Bond Future	Sell	59	0.00
2044 On 01/08/2024 Bond Future	Buy	1,037	0.00
2044 On 01/08/2024 Bond Future	Sell	1,037	0.00
2044 On 01/08/2024 Bond Future	Buy	1,178	0.00

2044 On 01/08/2024 Bond Future	Sell	1,178	0.00
R2053 Bond Future			
R053 On 02/05/2024 Bond Future	Buy	10	0.00
R053 On 02/05/2024 Bond Future	Sell	10	0.00
R053 On 02/05/2024 Bond Future	Buy	60	0.00
R053 On 02/05/2024 Bond Future	Sell	60	0.00
R053 On 02/05/2024 Bond Future	Buy	160	0.00
R053 On 02/05/2024 Bond Future	Sell	160	0.00
R053 On 02/05/2024 Bond Future	Buy	180	0.00
R053 On 02/05/2024 Bond Future	Sell	180	0.00
R053 On 02/05/2024 Bond Future	Buy	260	0.00
R053 On 02/05/2024 Bond Future	Sell	260	0.00
R053 On 02/05/2024 Bond Future	Buy	290	0.00
R053 On 02/05/2024 Bond Future	Sell	290	0.00
R053 On 02/05/2024 Bond Future	Buy	520	0.00
R053 On 02/05/2024 Bond Future	Sell	520	0.00
R053 On 02/05/2024 Bond Future	Buy	850	0.00
R053 On 02/05/2024 Bond Future	Sell	850	0.00
R053 On 02/05/2024 Bond Future	Buy	2,859	0.00
R053 On 02/05/2024 Bond Future	Sell	2,859	0.00
R053 On 02/05/2024 Bond Future	Sell	5,189	0.00
R053 On 02/05/2024 Bond Future	Buy	5,189	0.00
R210 Bond Future			
R210 On 01/08/2024 Bond Future	Sell	194	0.00
R210 On 01/08/2024 Bond Future	Buy	194	0.00

R210 On 02/05/2024 Bond Future	Sell	198	0.00
R210 On 02/05/2024 Bond Future	Buy	198	0.00
R214 Bond Future			
R214 On 07/11/2024 Bond Future	Sell	245	0.00
R214 On 07/11/2024 Bond Future	Buy	245	0.00
R214 On 07/11/2024 Bond Future	Sell	245	0.00
R214 On 07/11/2024 Bond Future	Buy	245	0.00
Grand Total for Daily Detailed Turnover		122,122	0.00