

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/05/2024

TO DATE : 22/05/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 01/08/2024 Index Future			Buy	2	0.00
GOVI On 01/08/2024 Index Future			Sell	2	0.00
GOVI On 01/08/2024 Index Future			Buy	6	0.00
GOVI On 01/08/2024 Index Future			Sell	6	0.00
GOVI On 01/08/2024 Index Future			Buy	8	0.00
GOVI On 01/08/2024 Index Future			Sell	8	0.00
GOVI On 01/08/2024 Index Future			Buy	8	0.00
GOVI On 01/08/2024 Index Future			Sell	8	0.00
R2030 Bond Future					
2030 On 01/08/2024 Bond Future			Buy	14	0.00
2030 On 01/08/2024 Bond Future			Sell	14	0.00
R2032 Bond Future					
2032 On 07/11/2024 Bond Future			Sell	7	0.00
2032 On 07/11/2024 Bond Future			Buy	7	0.00
2032 On 07/11/2024 Bond Future			Buy	17	0.00
2032 On 07/11/2024 Bond Future			Sell	17	0.00
2032 On 07/11/2024 Bond Future			Buy	17	0.00
2032 On 07/11/2024 Bond Future			Sell	17	0.00
2032 On 01/08/2024 Bond Future			Buy	60	0.00
2032 On 01/08/2024 Bond Future			Sell	60	0.00

2032 On 01/08/2024 Bond Future	11.66 Put	Sell	100	0.00
2032 On 01/08/2024 Bond Future	11.66 Put	Buy	100	0.00
2032 On 07/11/2024 Bond Future		Sell	105	0.00
2032 On 07/11/2024 Bond Future		Buy	105	0.00
2032 On 07/11/2024 Bond Future		Sell	306	0.00
2032 On 07/11/2024 Bond Future		Buy	306	0.00
2032 On 07/11/2024 Bond Future		Sell	360	0.00
2032 On 07/11/2024 Bond Future		Buy	360	0.00
2032 On 07/11/2024 Bond Future		Sell	523	0.00
2032 On 07/11/2024 Bond Future		Buy	523	0.00
2032 On 07/11/2024 Bond Future		Sell	660	0.00
2032 On 07/11/2024 Bond Future		Buy	660	0.00
2032 On 07/11/2024 Bond Future		Sell	1,066	0.00
2032 On 07/11/2024 Bond Future		Buy	1,066	0.00
2032 On 07/11/2024 Bond Future		Sell	3,784	0.00
2032 On 07/11/2024 Bond Future		Buy	3,784	0.00
2032 On 07/11/2024 Bond Future		Sell	6,186	0.00
2032 On 07/11/2024 Bond Future		Buy	6,186	0.00
2032 On 07/11/2024 Bond Future		Sell	12,997	0.00
2032 On 07/11/2024 Bond Future		Buy	12,997	0.00
R2037 Bond Future				
2037 On 01/08/2024 Bond Future		Buy	247	0.00
2037 On 01/08/2024 Bond Future		Sell	247	0.00
2037 On 01/08/2024 Bond Future		Buy	344	0.00
2037 On 01/08/2024 Bond Future		Sell	344	0.00

2037 On 01/08/2024 Bond Future		Buy	387	0.00
2037 On 01/08/2024 Bond Future		Sell	387	0.00
2037 On 01/08/2024 Bond Future		Buy	1,170	0.00
2037 On 01/08/2024 Bond Future		Sell	1,170	0.00
2037 On 01/08/2024 Bond Future		Buy	1,860	0.00
2037 On 01/08/2024 Bond Future		Sell	1,860	0.00
2037 On 01/08/2024 Bond Future		Buy	4,008	0.00
2037 On 01/08/2024 Bond Future		Sell	4,008	0.00

R2040 Bond Future

2040 On 07/11/2024 Bond Future	12.10 Call	Buy	2	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	2	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	2	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	2	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	2	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	2	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	23	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	23	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	23	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	23	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	23	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	23	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	34	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	34	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	34	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	34	0.00

2040 On 07/11/2024 Bond Future	13.15 Put	Buy	34	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	34	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	43	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	43	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	43	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	43	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	43	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	43	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	68	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	68	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	68	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	68	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	68	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	68	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	85	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	85	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	85	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	85	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	85	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	85	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	385	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	385	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	385	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	385	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	385	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	385	0.00

2040 On 07/11/2024 Bond Future		Buy	390	0.00
2040 On 07/11/2024 Bond Future		Sell	390	0.00
2040 On 07/11/2024 Bond Future		Buy	450	0.00
2040 On 07/11/2024 Bond Future		Sell	450	0.00
2040 On 07/11/2024 Bond Future		Buy	580	0.00
2040 On 07/11/2024 Bond Future		Sell	580	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Buy	640	0.00
2040 On 07/11/2024 Bond Future	12.10 Call	Sell	640	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Buy	640	0.00
2040 On 07/11/2024 Bond Future	12.60 Put	Sell	640	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Buy	640	0.00
2040 On 07/11/2024 Bond Future	13.15 Put	Sell	640	0.00
2040 On 07/11/2024 Bond Future		Buy	1,170	0.00
2040 On 07/11/2024 Bond Future		Sell	1,170	0.00
2040 On 07/11/2024 Bond Future		Buy	4,140	0.00
2040 On 07/11/2024 Bond Future		Sell	4,140	0.00
2040 On 07/11/2024 Bond Future		Buy	7,490	0.00
2040 On 07/11/2024 Bond Future		Sell	7,490	0.00
2040 On 07/11/2024 Bond Future		Sell	14,220	0.00
2040 On 07/11/2024 Bond Future		Buy	14,220	0.00
R2044 Bond Future				
2044 On 01/08/2024 Bond Future		Sell	30	0.00
2044 On 01/08/2024 Bond Future		Buy	30	0.00
2044 On 01/08/2024 Bond Future		Sell	40	0.00
2044 On 01/08/2024 Bond Future		Buy	40	0.00

2044 On 01/08/2024 Bond Future	Sell	83	0.00
2044 On 01/08/2024 Bond Future	Buy	83	0.00
2044 On 01/08/2024 Bond Future	Sell	135	0.00
2044 On 01/08/2024 Bond Future	Buy	135	0.00
2044 On 01/08/2024 Bond Future	Sell	218	0.00
2044 On 01/08/2024 Bond Future	Buy	218	0.00
2044 On 01/08/2024 Bond Future	Sell	218	0.00
2044 On 01/08/2024 Bond Future	Buy	218	0.00
2044 On 01/08/2024 Bond Future	Sell	252	0.00
2044 On 01/08/2024 Bond Future	Buy	252	0.00
2044 On 01/08/2024 Bond Future	Sell	279	0.00
2044 On 01/08/2024 Bond Future	Buy	279	0.00
2044 On 01/08/2024 Bond Future	Sell	288	0.00
2044 On 01/08/2024 Bond Future	Buy	288	0.00
2044 On 01/08/2024 Bond Future	Sell	288	0.00
2044 On 01/08/2024 Bond Future	Buy	288	0.00
2044 On 01/08/2024 Bond Future	Sell	774	0.00
2044 On 01/08/2024 Bond Future	Buy	774	0.00
2044 On 01/08/2024 Bond Future	Sell	1,005	0.00
2044 On 01/08/2024 Bond Future	Buy	1,005	0.00
2044 On 01/08/2024 Bond Future	Buy	2,310	0.00
2044 On 01/08/2024 Bond Future	Sell	2,310	0.00
R2048 Bond Future			
R248 On 01/08/2024 Bond Future	Sell	4	0.00
R248 On 01/08/2024 Bond Future	Buy	4	0.00

R248 On 01/08/2024 Bond Future	Sell	4	0.00
R248 On 01/08/2024 Bond Future	Buy	4	0.00
R210 Bond Future			
R210 On 01/08/2024 Bond Future	Sell	112	0.00
R210 On 01/08/2024 Bond Future	Sell	112	0.00
R210 On 01/08/2024 Bond Future	Buy	112	0.00
R210 On 01/08/2024 Bond Future	Buy	112	0.00
Grand Total for Daily Detailed Turnover		72,674	0.00