

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/05/2024

TO DATE : 28/05/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 01/08/2024 Bond Future			Sell	84	0.00
2033 On 01/08/2024 Bond Future			Buy	84	0.00
2033 On 01/08/2024 Bond Future			Sell	84	0.00
2033 On 01/08/2024 Bond Future			Buy	84	0.00
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Buy	5	0.00
R186 On 07/11/2024 Bond Future			Sell	5	0.00
R186 On 01/08/2024 Bond Future			Sell	8	0.00
R186 On 01/08/2024 Bond Future			Buy	8	0.00
R186 On 01/08/2024 Bond Future			Sell	8	0.00
R186 On 01/08/2024 Bond Future			Buy	8	0.00
R2030 Bond Future					
2030 On 07/11/2024 Bond Future			Buy	4	0.00
2030 On 07/11/2024 Bond Future			Sell	4	0.00
2030 On 01/08/2024 Bond Future			Buy	50	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	50	0.00
R2032 Bond Future					
2032 On 01/08/2024 Bond Future			Buy	7	0.00

2032 On 01/08/2024 Bond Future	Sell	7	0.00
2032 On 01/08/2024 Bond Future	Sell	27	0.00
2032 On 01/08/2024 Bond Future	Buy	27	0.00
2032 On 01/08/2024 Bond Future	Sell	27	0.00
2032 On 01/08/2024 Bond Future	Buy	27	0.00
2032 On 01/08/2024 Bond Future	Buy	59	0.00
2032 On 01/08/2024 Bond Future	Sell	59	0.00
2032 On 01/08/2024 Bond Future	Buy	70	0.00
2032 On 01/08/2024 Bond Future	Sell	70	0.00
2032 On 07/11/2024 Bond Future	Sell	72	0.00
2032 On 07/11/2024 Bond Future	Buy	72	0.00
2032 On 01/08/2024 Bond Future	Sell	82	0.00
2032 On 01/08/2024 Bond Future	Buy	82	0.00
2032 On 01/08/2024 Bond Future	Buy	87	0.00
2032 On 01/08/2024 Bond Future	Sell	87	0.00
2032 On 07/11/2024 Bond Future	Sell	180	0.00
2032 On 07/11/2024 Bond Future	Buy	180	0.00
2032 On 07/11/2024 Bond Future	Sell	305	0.00
2032 On 07/11/2024 Bond Future	Buy	305	0.00
2032 On 07/11/2024 Bond Future	Sell	395	0.00
2032 On 07/11/2024 Bond Future	Buy	395	0.00
2032 On 01/08/2024 Bond Future	Buy	527	0.00
2032 On 01/08/2024 Bond Future	Sell	527	0.00
2032 On 07/11/2024 Bond Future	Sell	528	0.00
2032 On 07/11/2024 Bond Future	Buy	528	0.00
2032 On 01/08/2024 Bond Future	Buy	695	0.00

2032 On 01/08/2024 Bond Future	Sell	695	0.00
2032 On 01/08/2024 Bond Future	Buy	1,445	0.00
2032 On 01/08/2024 Bond Future	Sell	1,445	0.00
2032 On 07/11/2024 Bond Future	Sell	1,480	0.00
2032 On 07/11/2024 Bond Future	Buy	1,480	0.00
R2035 Bond Future			
R035 On 01/08/2024 Bond Future	Buy	19	0.00
R035 On 01/08/2024 Bond Future	Sell	19	0.00
R035 On 01/08/2024 Bond Future	Buy	19	0.00
R035 On 01/08/2024 Bond Future	Sell	19	0.00
R035 On 07/11/2024 Bond Future	Sell	300	0.00
R035 On 07/11/2024 Bond Future	Sell	300	0.00
R035 On 07/11/2024 Bond Future	Buy	300	0.00
R035 On 07/11/2024 Bond Future	Buy	300	0.00
R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R2048 Bond Future			
R248 On 01/08/2024 Bond Future	Sell	2	0.00
R248 On 01/08/2024 Bond Future	Buy	2	0.00
R248 On 01/08/2024 Bond Future	Buy	3	0.00
R248 On 01/08/2024 Bond Future	Sell	3	0.00

R248 On 01/08/2024 Bond Future	Buy	3	0.00
R248 On 01/08/2024 Bond Future	Sell	3	0.00
R248 On 01/08/2024 Bond Future	Buy	3	0.00
R248 On 01/08/2024 Bond Future	Sell	3	0.00
R248 On 01/08/2024 Bond Future	Sell	5	0.00
R248 On 01/08/2024 Bond Future	Buy	5	0.00
Grand Total for Daily Detailed Turnover		9,933	0.00