

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/06/2024

TO DATE : 05/06/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Buy	516	0.00
R186 On 01/08/2024 Bond Future			Sell	516	0.00
R186 On 01/08/2024 Bond Future			Buy	516	0.00
R186 On 01/08/2024 Bond Future			Sell	516	0.00
R2032 Bond Future					
2032 On 01/08/2024 Bond Future		11.50 Call	Sell	120	0.00
2032 On 01/08/2024 Bond Future		11.50 Call	Buy	120	0.00
2032 On 01/08/2024 Bond Future			Sell	3,000	0.00
2032 On 01/08/2024 Bond Future			Buy	3,000	0.00
2032 On 01/08/2024 Bond Future			Sell	3,000	0.00
2032 On 01/08/2024 Bond Future			Buy	3,000	0.00
R2035 Bond Future					
R035 On 01/08/2024 Bond Future			Buy	17	0.00
R035 On 01/08/2024 Bond Future			Sell	17	0.00
R035 On 01/08/2024 Bond Future			Buy	43	0.00
R035 On 01/08/2024 Bond Future			Sell	43	0.00
R035 On 01/08/2024 Bond Future			Buy	46	0.00
R035 On 01/08/2024 Bond Future			Sell	46	0.00
R035 On 01/08/2024 Bond Future			Buy	48	0.00
R035 On 01/08/2024 Bond Future			Sell	48	0.00

R035 On 01/08/2024 Bond Future	Buy	154	0.00
R035 On 01/08/2024 Bond Future	Sell	154	0.00
R2037 Bond Future			
2037 On 01/08/2024 Bond Future	Sell	70	0.00
2037 On 01/08/2024 Bond Future	Buy	70	0.00
2037 On 01/08/2024 Bond Future	Sell	140	0.00
2037 On 01/08/2024 Bond Future	Buy	140	0.00
2037 On 01/08/2024 Bond Future	Sell	160	0.00
2037 On 01/08/2024 Bond Future	Buy	160	0.00
2037 On 01/08/2024 Bond Future	Buy	355	0.00
2037 On 01/08/2024 Bond Future	Sell	355	0.00
2037 On 01/08/2024 Bond Future	Sell	355	0.00
2037 On 01/08/2024 Bond Future	Buy	355	0.00
2037 On 01/08/2024 Bond Future	Sell	500	0.00
2037 On 01/08/2024 Bond Future	Buy	500	0.00
2037 On 01/08/2024 Bond Future	Sell	600	0.00
2037 On 01/08/2024 Bond Future	Buy	600	0.00
2037 On 01/08/2024 Bond Future	Sell	2,000	0.00
2037 On 01/08/2024 Bond Future	Buy	2,000	0.00
2037 On 01/08/2024 Bond Future	Buy	3,000	0.00
2037 On 01/08/2024 Bond Future	Sell	3,000	0.00
2037 On 01/08/2024 Bond Future	Buy	3,000	0.00
2037 On 01/08/2024 Bond Future	Sell	3,000	0.00
2037 On 01/08/2024 Bond Future	Buy	3,470	0.00
2037 On 01/08/2024 Bond Future	Sell	3,470	0.00

R2040 Bond Future

2040 On 01/08/2024 Bond Future	Sell	202	0.00
2040 On 01/08/2024 Bond Future	Buy	202	0.00
2040 On 01/08/2024 Bond Future	Sell	202	0.00
2040 On 01/08/2024 Bond Future	Buy	202	0.00
2040 On 01/08/2024 Bond Future	Sell	1,000	0.00
2040 On 01/08/2024 Bond Future	Buy	1,000	0.00
2040 On 01/08/2024 Bond Future	Sell	1,000	0.00
2040 On 01/08/2024 Bond Future	Buy	1,000	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Sell	3,000	0.00
2044 On 01/08/2024 Bond Future	Sell	3,000	0.00
2044 On 01/08/2024 Bond Future	Buy	3,000	0.00
2044 On 01/08/2024 Bond Future	Buy	3,000	0.00

R2048 Bond Future

R248 On 01/08/2024 Bond Future	Sell	280	0.00
R248 On 01/08/2024 Bond Future	Buy	280	0.00
R248 On 01/08/2024 Bond Future	Sell	280	0.00
R248 On 01/08/2024 Bond Future	Buy	280	0.00
R248 On 01/08/2024 Bond Future	Buy	3,000	0.00
R248 On 01/08/2024 Bond Future	Sell	3,000	0.00
R248 On 01/08/2024 Bond Future	Sell	3,000	0.00
R248 On 01/08/2024 Bond Future	Buy	3,000	0.00

R214 Bond Future

R214 On 01/08/2024 Bond Future	Buy	12	0.00
R214 On 01/08/2024 Bond Future	Sell	12	0.00
R214 On 01/08/2024 Bond Future	Buy	21	0.00
R214 On 01/08/2024 Bond Future	Sell	21	0.00
R214 On 01/08/2024 Bond Future	Buy	29	0.00
R214 On 01/08/2024 Bond Future	Sell	29	0.00
R214 On 01/08/2024 Bond Future	Buy	41	0.00
R214 On 01/08/2024 Bond Future	Sell	41	0.00
R214 On 01/08/2024 Bond Future	Buy	138	0.00
R214 On 01/08/2024 Bond Future	Sell	138	0.00
R214 On 01/08/2024 Bond Future	Sell	203	0.00
R214 On 01/08/2024 Bond Future	Buy	203	0.00
R214 On 01/08/2024 Bond Future	Sell	203	0.00
R214 On 01/08/2024 Bond Future	Buy	203	0.00
R214 On 01/08/2024 Bond Future	Buy	1,005	0.00
R214 On 01/08/2024 Bond Future	Sell	1,005	0.00
R214 On 01/08/2024 Bond Future	Buy	3,661	0.00
R214 On 01/08/2024 Bond Future	Sell	3,661	0.00
R214 On 01/08/2024 Bond Future	Buy	4,907	0.00
R214 On 01/08/2024 Bond Future	Sell	4,907	0.00
Grand Total for Daily Detailed Turnover		46,294	0.00