

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/06/2024

TO DATE : 19/06/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Sell	1,500	0.00
R186 On 01/08/2024 Bond Future			Buy	1,500	0.00
R186 On 01/08/2024 Bond Future			Sell	1,500	0.00
R186 On 01/08/2024 Bond Future			Buy	1,500	0.00
R2032 Bond Future					
2032 On 01/08/2024 Bond Future			Sell	2	0.00
2032 On 01/08/2024 Bond Future			Sell	2	0.00
2032 On 01/08/2024 Bond Future			Buy	2	0.00
2032 On 01/08/2024 Bond Future			Buy	2	0.00
2032 On 01/08/2024 Bond Future			Sell	20	0.00
2032 On 01/08/2024 Bond Future			Buy	20	0.00
2032 On 01/08/2024 Bond Future			Buy	22	0.00
2032 On 01/08/2024 Bond Future			Sell	22	0.00
2032 On 01/08/2024 Bond Future			Sell	687	0.00
2032 On 01/08/2024 Bond Future			Buy	687	0.00
2032 On 01/08/2024 Bond Future			Sell	710	0.00
2032 On 01/08/2024 Bond Future			Buy	710	0.00
2032 On 01/08/2024 Bond Future			Sell	875	0.00
2032 On 01/08/2024 Bond Future			Buy	875	0.00
2032 On 01/08/2024 Bond Future			Sell	989	0.00

2032 On 01/08/2024 Bond Future	Buy	989	0.00
2032 On 01/08/2024 Bond Future	Sell	3,263	0.00
2032 On 01/08/2024 Bond Future	Buy	3,263	0.00
R2035 Bond Future			
R035 On 01/08/2024 Bond Future	Sell	17	0.00
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	17	0.00
R035 On 01/08/2024 Bond Future	Sell	17	0.00
R035 On 01/08/2024 Bond Future	Buy	17	0.00
R035 On 01/08/2024 Bond Future	Sell	113	0.00
R035 On 01/08/2024 Bond Future	Buy	113	0.00
R035 On 01/08/2024 Bond Future	Sell	113	0.00
R035 On 01/08/2024 Bond Future	Buy	113	0.00
R035 On 01/08/2024 Bond Future	Buy	521	0.00
R035 On 01/08/2024 Bond Future	Sell	521	0.00
R035 On 01/08/2024 Bond Future	Buy	521	0.00
R035 On 01/08/2024 Bond Future	Sell	521	0.00
R2037 Bond Future			
2037 On 01/08/2024 Bond Future	Buy	2	0.00
2037 On 01/08/2024 Bond Future	Sell	2	0.00
2037 On 01/08/2024 Bond Future	Buy	9	0.00
2037 On 01/08/2024 Bond Future	Sell	9	0.00
2037 On 01/08/2024 Bond Future	Buy	9	0.00
2037 On 01/08/2024 Bond Future	Sell	9	0.00

2037 On 01/08/2024 Bond Future	Buy	9	0.00
2037 On 01/08/2024 Bond Future	Sell	9	0.00
2037 On 01/08/2024 Bond Future	Buy	40	0.00
2037 On 01/08/2024 Bond Future	Sell	40	0.00
2037 On 01/08/2024 Bond Future	Sell	290	0.00
2037 On 01/08/2024 Bond Future	Buy	290	0.00
2037 On 01/08/2024 Bond Future	Buy	396	0.00
2037 On 01/08/2024 Bond Future	Sell	396	0.00
2037 On 01/08/2024 Bond Future	Buy	787	0.00
2037 On 01/08/2024 Bond Future	Sell	787	0.00
2037 On 01/08/2024 Bond Future	Sell	935	0.00
2037 On 01/08/2024 Bond Future	Buy	935	0.00

R2040 Bond Future

2040 On 01/08/2024 Bond Future	Buy	73	0.00
2040 On 01/08/2024 Bond Future	Sell	73	0.00
2040 On 01/08/2024 Bond Future	Sell	79	0.00
2040 On 01/08/2024 Bond Future	Buy	79	0.00
2040 On 01/08/2024 Bond Future	Buy	493	0.00
2040 On 01/08/2024 Bond Future	Sell	493	0.00
2040 On 01/08/2024 Bond Future	Buy	675	0.00
2040 On 01/08/2024 Bond Future	Sell	675	0.00
2040 On 01/08/2024 Bond Future	Sell	1,241	0.00
2040 On 01/08/2024 Bond Future	Buy	1,241	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Buy	1	0.00
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2044 On 01/08/2024 Bond Future		Sell	1	0.00
2044 On 01/08/2024 Bond Future		Buy	5	0.00
2044 On 01/08/2024 Bond Future		Sell	5	0.00
2044 On 01/08/2024 Bond Future		Buy	9	0.00
2044 On 01/08/2024 Bond Future		Sell	9	0.00
2044 On 01/08/2024 Bond Future		Buy	10	0.00
2044 On 01/08/2024 Bond Future		Sell	10	0.00
2044 On 01/08/2024 Bond Future		Buy	16	0.00
2044 On 01/08/2024 Bond Future		Sell	16	0.00
2044 On 01/08/2024 Bond Future		Buy	18	0.00
2044 On 01/08/2024 Bond Future		Sell	18	0.00
2044 On 01/08/2024 Bond Future		Buy	19	0.00
2044 On 01/08/2024 Bond Future		Sell	19	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	21	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	21	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	29	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	29	0.00
2044 On 01/08/2024 Bond Future		Buy	31	0.00
2044 On 01/08/2024 Bond Future		Sell	31	0.00
2044 On 01/08/2024 Bond Future		Buy	31	0.00
2044 On 01/08/2024 Bond Future		Sell	31	0.00
2044 On 01/08/2024 Bond Future		Buy	41	0.00
2044 On 01/08/2024 Bond Future		Sell	41	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	46	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	46	0.00
2044 On 01/08/2024 Bond Future		Buy	67	0.00

2044 On 01/08/2024 Bond Future		Sell	67	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	69	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	69	0.00
2044 On 01/08/2024 Bond Future		Buy	85	0.00
2044 On 01/08/2024 Bond Future		Sell	85	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	95	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	95	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	96	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	96	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	101	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	101	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	193	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	193	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	209	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	209	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	303	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	303	0.00
2044 On 01/08/2024 Bond Future		Buy	375	0.00
2044 On 01/08/2024 Bond Future		Sell	375	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	377	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	377	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	386	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	386	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	437	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	437	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	641	0.00

2044 On 07/11/2024 Bond Future	12.50 Put	Sell	641	0.00
2044 On 01/08/2024 Bond Future		Buy	708	0.00
2044 On 01/08/2024 Bond Future		Sell	708	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	1,373	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	1,373	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	2,085	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	2,085	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	2,204	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	2,204	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	2,740	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	2,740	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	11,405	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	11,405	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Sell	11,405	0.00
2044 On 07/11/2024 Bond Future	12.50 Put	Buy	11,405	0.00

R2048 Bond Future

R248 On 01/08/2024 Bond Future		Sell	5	0.00
R248 On 01/08/2024 Bond Future		Buy	5	0.00
R248 On 01/08/2024 Bond Future		Sell	5	0.00
R248 On 01/08/2024 Bond Future		Buy	5	0.00

R209 Bond Future

R209 On 01/08/2024 Bond Future		Buy	490	0.00
R209 On 01/08/2024 Bond Future		Sell	490	0.00
R209 On 01/08/2024 Bond Future		Buy	610	0.00
R209 On 01/08/2024 Bond Future		Sell	610	0.00

R209 On 01/08/2024 Bond Future	Buy	687	0.00
R209 On 01/08/2024 Bond Future	Sell	687	0.00
R209 On 01/08/2024 Bond Future	Buy	1,787	0.00
R209 On 01/08/2024 Bond Future	Sell	1,787	0.00
R214 Bond Future			
R214 On 01/08/2024 Bond Future	Buy	3	0.00
R214 On 01/08/2024 Bond Future	Sell	3	0.00
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	15	0.00
R214 On 01/08/2024 Bond Future	Sell	15	0.00
R214 On 01/08/2024 Bond Future	Buy	15	0.00
R214 On 01/08/2024 Bond Future	Sell	15	0.00
R214 On 01/08/2024 Bond Future	Buy	19	0.00
R214 On 01/08/2024 Bond Future	Sell	19	0.00
R214 On 01/08/2024 Bond Future	Buy	46	0.00
R214 On 01/08/2024 Bond Future	Sell	46	0.00
R214 On 01/08/2024 Bond Future	Buy	50	0.00
R214 On 01/08/2024 Bond Future	Sell	50	0.00
R214 On 01/08/2024 Bond Future	Buy	160	0.00
R214 On 01/08/2024 Bond Future	Sell	160	0.00
R214 On 01/08/2024 Bond Future	Buy	320	0.00
R214 On 01/08/2024 Bond Future	Sell	320	0.00
Grand Total for Daily Detailed Turnover		55,782	0.00