

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 24/06/2024

TO DATE : 24/06/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Sell	7	0.00
R186 On 01/08/2024 Bond Future			Buy	7	0.00
R186 On 07/11/2024 Bond Future			Sell	7	0.00
R186 On 07/11/2024 Bond Future			Buy	7	0.00
R186 On 07/11/2024 Bond Future			Sell	10	0.00
R186 On 07/11/2024 Bond Future			Buy	10	0.00
R186 On 07/11/2024 Bond Future			Sell	11	0.00
R186 On 07/11/2024 Bond Future			Buy	11	0.00
R186 On 07/11/2024 Bond Future			Sell	15	0.00
R186 On 07/11/2024 Bond Future			Buy	15	0.00
R186 On 07/11/2024 Bond Future			Sell	15	0.00
R186 On 07/11/2024 Bond Future			Buy	15	0.00
R186 On 01/08/2024 Bond Future			Sell	19	0.00
R186 On 01/08/2024 Bond Future			Buy	19	0.00
R186 On 07/11/2024 Bond Future			Sell	20	0.00
R186 On 07/11/2024 Bond Future			Buy	20	0.00
R186 On 07/11/2024 Bond Future			Sell	24	0.00
R186 On 07/11/2024 Bond Future			Buy	24	0.00
R186 On 01/08/2024 Bond Future			Sell	26	0.00
R186 On 01/08/2024 Bond Future			Buy	26	0.00
R186 On 01/08/2024 Bond Future			Sell	26	0.00

R186 On 01/08/2024 Bond Future	Buy	26	0.00
R186 On 01/08/2024 Bond Future	Sell	29	0.00
R186 On 01/08/2024 Bond Future	Buy	29	0.00
R186 On 07/11/2024 Bond Future	Sell	29	0.00
R186 On 07/11/2024 Bond Future	Buy	29	0.00
R186 On 01/08/2024 Bond Future	Sell	30	0.00
R186 On 01/08/2024 Bond Future	Buy	30	0.00
R186 On 07/11/2024 Bond Future	Sell	31	0.00
R186 On 07/11/2024 Bond Future	Buy	31	0.00
R186 On 07/11/2024 Bond Future	Sell	34	0.00
R186 On 07/11/2024 Bond Future	Buy	34	0.00
R186 On 01/08/2024 Bond Future	Sell	34	0.00
R186 On 01/08/2024 Bond Future	Buy	34	0.00
R186 On 01/08/2024 Bond Future	Sell	36	0.00
R186 On 01/08/2024 Bond Future	Buy	36	0.00
R186 On 07/11/2024 Bond Future	Sell	39	0.00
R186 On 07/11/2024 Bond Future	Buy	39	0.00
R186 On 07/11/2024 Bond Future	Sell	40	0.00
R186 On 07/11/2024 Bond Future	Buy	40	0.00
R186 On 07/11/2024 Bond Future	Sell	41	0.00
R186 On 07/11/2024 Bond Future	Buy	41	0.00
R186 On 07/11/2024 Bond Future	Sell	43	0.00
R186 On 07/11/2024 Bond Future	Buy	43	0.00
R186 On 07/11/2024 Bond Future	Sell	51	0.00
R186 On 07/11/2024 Bond Future	Buy	51	0.00
R186 On 01/08/2024 Bond Future	Sell	55	0.00

R186 On 01/08/2024 Bond Future	Buy	55	0.00
R186 On 07/11/2024 Bond Future	Sell	57	0.00
R186 On 07/11/2024 Bond Future	Buy	57	0.00
R186 On 07/11/2024 Bond Future	Sell	90	0.00
R186 On 07/11/2024 Bond Future	Buy	90	0.00
R186 On 01/08/2024 Bond Future	Sell	104	0.00
R186 On 01/08/2024 Bond Future	Buy	104	0.00
R186 On 01/08/2024 Bond Future	Sell	105	0.00
R186 On 01/08/2024 Bond Future	Buy	105	0.00
R186 On 01/08/2024 Bond Future	Sell	168	0.00
R186 On 01/08/2024 Bond Future	Buy	168	0.00
R186 On 01/08/2024 Bond Future	Sell	195	0.00
R186 On 01/08/2024 Bond Future	Buy	195	0.00
R186 On 01/08/2024 Bond Future	Sell	285	0.00
R186 On 01/08/2024 Bond Future	Buy	285	0.00
R186 On 01/08/2024 Bond Future	Sell	291	0.00
R186 On 01/08/2024 Bond Future	Buy	291	0.00
R186 On 07/11/2024 Bond Future	Sell	331	0.00
R186 On 07/11/2024 Bond Future	Buy	331	0.00
R186 On 01/08/2024 Bond Future	Sell	752	0.00
R186 On 01/08/2024 Bond Future	Buy	752	0.00
R186 On 07/11/2024 Bond Future	Sell	1,079	0.00
R186 On 07/11/2024 Bond Future	Buy	1,079	0.00
R186 On 01/08/2024 Bond Future	Sell	2,310	0.00
R186 On 01/08/2024 Bond Future	Buy	2,310	0.00
R186 On 07/11/2024 Bond Future	Sell	2,532	0.00

R186 On 07/11/2024 Bond Future	Buy	2,532	0.00
R186 On 01/08/2024 Bond Future	Sell	3,442	0.00
R186 On 01/08/2024 Bond Future	Buy	3,442	0.00
R186 On 01/08/2024 Bond Future	Buy	7,914	0.00
R186 On 01/08/2024 Bond Future	Sell	7,914	0.00

### R2030 Bond Future

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	100	0.00
2030 On 01/08/2024 Bond Future	Buy	100	0.00
2030 On 01/08/2024 Bond Future	Buy	3,917	0.00
2030 On 01/08/2024 Bond Future	Sell	3,917	0.00
2030 On 01/08/2024 Bond Future	Buy	3,917	0.00
2030 On 01/08/2024 Bond Future	Sell	3,917	0.00
2030 On 01/08/2024 Bond Future	Sell	6,500	0.00
2030 On 01/08/2024 Bond Future	Buy	6,500	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	Buy	12	0.00
2032 On 01/08/2024 Bond Future	Sell	12	0.00
2032 On 01/08/2024 Bond Future	Buy	20	0.00
2032 On 01/08/2024 Bond Future	Sell	20	0.00
2032 On 01/08/2024 Bond Future	Buy	26	0.00
2032 On 01/08/2024 Bond Future	Sell	26	0.00

2032 On 01/08/2024 Bond Future	Buy	34	0.00
2032 On 01/08/2024 Bond Future	Sell	34	0.00
2032 On 01/08/2024 Bond Future	Buy	44	0.00
2032 On 01/08/2024 Bond Future	Sell	44	0.00
2032 On 01/08/2024 Bond Future	Buy	58	0.00
2032 On 01/08/2024 Bond Future	Sell	58	0.00
2032 On 01/08/2024 Bond Future	Buy	80	0.00
2032 On 01/08/2024 Bond Future	Sell	80	0.00
2032 On 01/08/2024 Bond Future	Buy	134	0.00
2032 On 01/08/2024 Bond Future	Sell	134	0.00
2032 On 01/08/2024 Bond Future	Sell	205	0.00
2032 On 01/08/2024 Bond Future	Buy	205	0.00
2032 On 01/08/2024 Bond Future	Buy	220	0.00
2032 On 01/08/2024 Bond Future	Sell	220	0.00
2032 On 01/08/2024 Bond Future	Buy	256	0.00
2032 On 01/08/2024 Bond Future	Sell	256	0.00
2032 On 01/08/2024 Bond Future	Buy	1,392	0.00
2032 On 01/08/2024 Bond Future	Sell	1,392	0.00
2032 On 01/08/2024 Bond Future	Buy	3,205	0.00
2032 On 01/08/2024 Bond Future	Sell	3,205	0.00
2032 On 01/08/2024 Bond Future	Buy	3,500	0.00
2032 On 01/08/2024 Bond Future	Sell	3,500	0.00
2032 On 01/08/2024 Bond Future	Sell	3,500	0.00
2032 On 01/08/2024 Bond Future	Buy	3,500	0.00
2032 On 01/08/2024 Bond Future	Buy	4,976	0.00
2032 On 01/08/2024 Bond Future	Sell	4,976	0.00

## R2035 Bond Future

R035 On 07/11/2024 Bond Future	Buy	5	0.00
R035 On 07/11/2024 Bond Future	Sell	5	0.00
R035 On 07/11/2024 Bond Future	Buy	14	0.00
R035 On 07/11/2024 Bond Future	Sell	14	0.00
R035 On 01/08/2024 Bond Future	Buy	20	0.00
R035 On 01/08/2024 Bond Future	Sell	20	0.00
R035 On 07/11/2024 Bond Future	Buy	25	0.00
R035 On 07/11/2024 Bond Future	Sell	25	0.00
R035 On 07/11/2024 Bond Future	Buy	27	0.00
R035 On 07/11/2024 Bond Future	Sell	27	0.00
R035 On 01/08/2024 Bond Future	Buy	31	0.00
R035 On 01/08/2024 Bond Future	Sell	31	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 07/11/2024 Bond Future	Buy	50	0.00
R035 On 07/11/2024 Bond Future	Sell	50	0.00
R035 On 07/11/2024 Bond Future	Buy	81	0.00
R035 On 07/11/2024 Bond Future	Sell	81	0.00
R035 On 01/08/2024 Bond Future	Buy	100	0.00
R035 On 01/08/2024 Bond Future	Sell	100	0.00
R035 On 01/08/2024 Bond Future	Buy	212	0.00
R035 On 01/08/2024 Bond Future	Sell	212	0.00
R035 On 01/08/2024 Bond Future	Buy	219	0.00
R035 On 01/08/2024 Bond Future	Sell	219	0.00

R035 On 07/11/2024 Bond Future	Buy	298	0.00
R035 On 07/11/2024 Bond Future	Sell	298	0.00
R035 On 01/08/2024 Bond Future	Buy	367	0.00
R035 On 01/08/2024 Bond Future	Sell	367	0.00
R035 On 01/08/2024 Bond Future	Buy	442	0.00
R035 On 01/08/2024 Bond Future	Sell	442	0.00
R035 On 01/08/2024 Bond Future	Buy	453	0.00
R035 On 01/08/2024 Bond Future	Sell	453	0.00
R035 On 01/08/2024 Bond Future	Buy	460	0.00
R035 On 01/08/2024 Bond Future	Sell	460	0.00
R035 On 07/11/2024 Bond Future	Buy	500	0.00
R035 On 07/11/2024 Bond Future	Sell	500	0.00
R035 On 01/08/2024 Bond Future	Buy	639	0.00
R035 On 01/08/2024 Bond Future	Sell	639	0.00
R035 On 01/08/2024 Bond Future	Buy	736	0.00
R035 On 01/08/2024 Bond Future	Sell	736	0.00
R035 On 01/08/2024 Bond Future	Buy	1,614	0.00
R035 On 01/08/2024 Bond Future	Sell	1,614	0.00
R035 On 01/08/2024 Bond Future	Buy	3,300	0.00
R035 On 01/08/2024 Bond Future	Sell	3,300	0.00
R035 On 01/08/2024 Bond Future	Buy	3,300	0.00
R035 On 01/08/2024 Bond Future	Sell	3,300	0.00
R035 On 01/08/2024 Bond Future	Buy	5,308	0.00
R035 On 01/08/2024 Bond Future	Sell	5,308	0.00

## R2037 Bond Future

2037 On 01/08/2024 Bond Future	Sell	1	0.00
2037 On 01/08/2024 Bond Future	Buy	1	0.00
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	6	0.00
2037 On 01/08/2024 Bond Future	Buy	6	0.00
2037 On 01/08/2024 Bond Future	Sell	6	0.00
2037 On 01/08/2024 Bond Future	Buy	6	0.00
2037 On 01/08/2024 Bond Future	Sell	6	0.00
2037 On 01/08/2024 Bond Future	Buy	6	0.00
2037 On 07/11/2024 Bond Future	Sell	10	0.00
2037 On 07/11/2024 Bond Future	Buy	10	0.00
2037 On 01/08/2024 Bond Future	Sell	12	0.00
2037 On 01/08/2024 Bond Future	Buy	12	0.00
2037 On 01/08/2024 Bond Future	Sell	19	0.00
2037 On 01/08/2024 Bond Future	Buy	19	0.00
2037 On 01/08/2024 Bond Future	Sell	24	0.00
2037 On 01/08/2024 Bond Future	Buy	24	0.00
2037 On 07/11/2024 Bond Future	Sell	27	0.00
2037 On 07/11/2024 Bond Future	Buy	27	0.00
2037 On 01/08/2024 Bond Future	Buy	33	0.00
2037 On 01/08/2024 Bond Future	Sell	33	0.00
2037 On 01/08/2024 Bond Future	Sell	41	0.00
2037 On 01/08/2024 Bond Future	Buy	41	0.00



2037 On 07/11/2024 Bond Future	Sell	50	0.00
2037 On 07/11/2024 Bond Future	Buy	50	0.00
2037 On 07/11/2024 Bond Future	Sell	53	0.00
2037 On 07/11/2024 Bond Future	Buy	53	0.00
2037 On 01/08/2024 Bond Future	Sell	64	0.00
2037 On 01/08/2024 Bond Future	Buy	64	0.00
2037 On 01/08/2024 Bond Future	Sell	69	0.00
2037 On 01/08/2024 Bond Future	Buy	69	0.00
2037 On 07/11/2024 Bond Future	Sell	100	0.00
2037 On 07/11/2024 Bond Future	Buy	100	0.00
2037 On 01/08/2024 Bond Future	Sell	106	0.00
2037 On 01/08/2024 Bond Future	Buy	106	0.00
2037 On 01/08/2024 Bond Future	Sell	136	0.00
2037 On 01/08/2024 Bond Future	Buy	136	0.00
2037 On 01/08/2024 Bond Future	Sell	155	0.00
2037 On 01/08/2024 Bond Future	Buy	155	0.00
2037 On 07/11/2024 Bond Future	Sell	160	0.00
2037 On 07/11/2024 Bond Future	Buy	160	0.00
2037 On 01/08/2024 Bond Future	Sell	170	0.00
2037 On 01/08/2024 Bond Future	Buy	170	0.00
2037 On 01/08/2024 Bond Future	Sell	180	0.00
2037 On 01/08/2024 Bond Future	Buy	180	0.00
2037 On 01/08/2024 Bond Future	Sell	271	0.00
2037 On 01/08/2024 Bond Future	Buy	271	0.00
2037 On 01/08/2024 Bond Future	Sell	333	0.00
2037 On 01/08/2024 Bond Future	Buy	333	0.00

2037 On 01/08/2024 Bond Future	Sell	550	0.00
2037 On 01/08/2024 Bond Future	Buy	550	0.00
2037 On 07/11/2024 Bond Future	Sell	600	0.00
2037 On 07/11/2024 Bond Future	Buy	600	0.00
2037 On 01/08/2024 Bond Future	Sell	928	0.00
2037 On 01/08/2024 Bond Future	Buy	928	0.00
2037 On 07/11/2024 Bond Future	Buy	1,000	0.00
2037 On 07/11/2024 Bond Future	Sell	1,000	0.00
2037 On 01/08/2024 Bond Future	Sell	3,080	0.00
2037 On 01/08/2024 Bond Future	Buy	3,080	0.00

#### R2040 Bond Future

2040 On 07/11/2024 Bond Future	Buy	5	0.00
2040 On 07/11/2024 Bond Future	Sell	5	0.00
2040 On 07/11/2024 Bond Future	Buy	13	0.00
2040 On 07/11/2024 Bond Future	Sell	13	0.00
2040 On 01/08/2024 Bond Future	Sell	22	0.00
2040 On 01/08/2024 Bond Future	Buy	22	0.00
2040 On 07/11/2024 Bond Future	Buy	23	0.00
2040 On 07/11/2024 Bond Future	Sell	23	0.00
2040 On 07/11/2024 Bond Future	Buy	25	0.00
2040 On 07/11/2024 Bond Future	Sell	25	0.00
2040 On 01/08/2024 Bond Future	Buy	31	0.00
2040 On 01/08/2024 Bond Future	Sell	31	0.00
2040 On 07/11/2024 Bond Future	Buy	47	0.00
2040 On 07/11/2024 Bond Future	Sell	47	0.00

2040 On 01/08/2024 Bond Future	Sell	50	0.00
2040 On 01/08/2024 Bond Future	Buy	50	0.00
2040 On 01/08/2024 Bond Future	Sell	66	0.00
2040 On 01/08/2024 Bond Future	Buy	66	0.00
2040 On 07/11/2024 Bond Future	Buy	75	0.00
2040 On 07/11/2024 Bond Future	Sell	75	0.00
2040 On 01/08/2024 Bond Future	Sell	155	0.00
2040 On 01/08/2024 Bond Future	Buy	155	0.00
2040 On 07/11/2024 Bond Future	Buy	282	0.00
2040 On 07/11/2024 Bond Future	Sell	282	0.00
2040 On 01/08/2024 Bond Future	Sell	293	0.00
2040 On 01/08/2024 Bond Future	Buy	293	0.00
2040 On 07/11/2024 Bond Future	Buy	470	0.00
2040 On 07/11/2024 Bond Future	Sell	470	0.00

**R2053 Bond Future**

R053 On 07/11/2024 Bond Future	Buy	1	0.00
R053 On 07/11/2024 Bond Future	Sell	1	0.00
R053 On 07/11/2024 Bond Future	Buy	1	0.00
R053 On 07/11/2024 Bond Future	Sell	1	0.00
R053 On 07/11/2024 Bond Future	Buy	5	0.00
R053 On 07/11/2024 Bond Future	Sell	5	0.00
R053 On 07/11/2024 Bond Future	Buy	8	0.00
R053 On 07/11/2024 Bond Future	Sell	8	0.00
R053 On 07/11/2024 Bond Future	Buy	8	0.00
R053 On 07/11/2024 Bond Future	Sell	8	0.00

R053 On 07/11/2024 Bond Future	Buy	9	0.00
R053 On 07/11/2024 Bond Future	Sell	9	0.00
R053 On 07/11/2024 Bond Future	Buy	17	0.00
R053 On 07/11/2024 Bond Future	Sell	17	0.00
R053 On 07/11/2024 Bond Future	Buy	26	0.00
R053 On 07/11/2024 Bond Future	Sell	26	0.00
R053 On 07/11/2024 Bond Future	Buy	34	0.00
R053 On 07/11/2024 Bond Future	Sell	34	0.00
R053 On 07/11/2024 Bond Future	Buy	53	0.00
R053 On 07/11/2024 Bond Future	Sell	53	0.00
R053 On 07/11/2024 Bond Future	Buy	82	0.00
R053 On 07/11/2024 Bond Future	Sell	82	0.00
R053 On 07/11/2024 Bond Future	Buy	89	0.00
R053 On 07/11/2024 Bond Future	Sell	89	0.00
R053 On 07/11/2024 Bond Future	Buy	136	0.00
R053 On 07/11/2024 Bond Future	Sell	136	0.00
R053 On 07/11/2024 Bond Future	Buy	174	0.00
R053 On 07/11/2024 Bond Future	Sell	174	0.00
R053 On 07/11/2024 Bond Future	Buy	201	0.00
R053 On 07/11/2024 Bond Future	Sell	201	0.00
R053 On 07/11/2024 Bond Future	Buy	219	0.00
R053 On 07/11/2024 Bond Future	Sell	219	0.00
R053 On 07/11/2024 Bond Future	Buy	232	0.00
R053 On 07/11/2024 Bond Future	Sell	232	0.00
R053 On 07/11/2024 Bond Future	Buy	350	0.00
R053 On 07/11/2024 Bond Future	Sell	350	0.00

R053 On 07/11/2024 Bond Future	Buy	709	0.00
R053 On 07/11/2024 Bond Future	Sell	709	0.00
R053 On 07/11/2024 Bond Future	Buy	1,195	0.00
R053 On 07/11/2024 Bond Future	Sell	1,195	0.00
R053 On 07/11/2024 Bond Future	Sell	3,549	0.00
R053 On 07/11/2024 Bond Future	Buy	3,549	0.00
R213 Bond Future			
R213 On 01/08/2024 Bond Future	Buy	40	0.00
R213 On 01/08/2024 Bond Future	Sell	40	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>87,665</b>	<b>0.00</b>