

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2024

TO DATE : 27/06/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 01/08/2024 Index Future			Buy	4	0.00
GOVI On 01/08/2024 Index Future			Sell	4	0.00
GOVI On 01/08/2024 Index Future			Buy	9	0.00
GOVI On 01/08/2024 Index Future			Sell	9	0.00
GOVI On 01/08/2024 Index Future			Sell	13	0.00
GOVI On 01/08/2024 Index Future			Buy	13	0.00
GOVI On 01/08/2024 Index Future			Buy	13	0.00
GOVI On 01/08/2024 Index Future			Sell	13	0.00
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Sell	16	0.00
R186 On 01/08/2024 Bond Future			Buy	16	0.00
R186 On 01/08/2024 Bond Future			Sell	42	0.00
R186 On 01/08/2024 Bond Future			Buy	42	0.00
R186 On 01/08/2024 Bond Future			Sell	61	0.00
R186 On 01/08/2024 Bond Future			Buy	61	0.00
R186 On 01/08/2024 Bond Future			Sell	134	0.00
R186 On 01/08/2024 Bond Future			Buy	134	0.00
R186 On 01/08/2024 Bond Future			Sell	150	0.00
R186 On 01/08/2024 Bond Future			Buy	150	0.00
R186 On 01/08/2024 Bond Future			Sell	171	0.00

R186 On 01/08/2024 Bond Future	Buy	171	0.00
R186 On 01/08/2024 Bond Future	Sell	335	0.00
R186 On 01/08/2024 Bond Future	Buy	335	0.00
R186 On 01/08/2024 Bond Future	Sell	1,149	0.00
R186 On 01/08/2024 Bond Future	Buy	1,149	0.00
R186 On 01/08/2024 Bond Future	Sell	2,058	0.00
R186 On 01/08/2024 Bond Future	Buy	2,058	0.00

R2030 Bond Future

2030 On 01/08/2024 Bond Future	Sell	21	0.00
2030 On 01/08/2024 Bond Future	Buy	21	0.00
2030 On 01/08/2024 Bond Future	Sell	23	0.00
2030 On 01/08/2024 Bond Future	Buy	23	0.00
2030 On 01/08/2024 Bond Future	Buy	30	0.00
2030 On 01/08/2024 Bond Future	Sell	30	0.00
2030 On 01/08/2024 Bond Future	Sell	45	0.00
2030 On 01/08/2024 Bond Future	Buy	45	0.00
2030 On 01/08/2024 Bond Future	Sell	80	0.00
2030 On 01/08/2024 Bond Future	Buy	80	0.00
2030 On 01/08/2024 Bond Future	Sell	91	0.00
2030 On 01/08/2024 Bond Future	Buy	91	0.00
2030 On 01/08/2024 Bond Future	Sell	245	0.00
2030 On 01/08/2024 Bond Future	Buy	245	0.00
2030 On 01/08/2024 Bond Future	Sell	401	0.00
2030 On 01/08/2024 Bond Future	Buy	401	0.00
2030 On 01/08/2024 Bond Future	Sell	600	0.00

2030 On 01/08/2024 Bond Future	Buy	600	0.00
2030 On 01/08/2024 Bond Future	Sell	661	0.00
2030 On 01/08/2024 Bond Future	Buy	661	0.00
2030 On 01/08/2024 Bond Future	Sell	855	0.00
2030 On 01/08/2024 Bond Future	Buy	855	0.00
2030 On 01/08/2024 Bond Future	Sell	1,700	0.00
2030 On 01/08/2024 Bond Future	Buy	1,700	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Sell	6	0.00
2044 On 01/08/2024 Bond Future	Buy	6	0.00
2044 On 01/08/2024 Bond Future	Sell	8	0.00
2044 On 01/08/2024 Bond Future	Buy	8	0.00
2044 On 01/08/2024 Bond Future	Sell	17	0.00
2044 On 01/08/2024 Bond Future	Buy	17	0.00
2044 On 01/08/2024 Bond Future	Sell	34	0.00
2044 On 01/08/2024 Bond Future	Buy	34	0.00
2044 On 01/08/2024 Bond Future	Sell	45	0.00
2044 On 01/08/2024 Bond Future	Buy	45	0.00
2044 On 01/08/2024 Bond Future	Sell	110	0.00
2044 On 01/08/2024 Bond Future	Buy	110	0.00
2044 On 01/08/2024 Bond Future	Sell	110	0.00
2044 On 01/08/2024 Bond Future	Buy	110	0.00

R2048 Bond Future

R248 On 07/11/2024 Bond Future	Buy	30,000	0.00
R248 On 07/11/2024 Bond Future	Sell	30,000	0.00

R248 On 01/08/2024 Bond Future	Buy	30,000	0.00
R248 On 01/08/2024 Bond Future	Sell	30,000	0.00
Grand Total for Daily Detailed Turnover		69,237	0.00