

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/06/2024

TO DATE : 28/06/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 01/08/2024 Bond Future			Sell	22	0.00
2030 On 01/08/2024 Bond Future			Buy	22	0.00
2030 On 01/08/2024 Bond Future			Sell	65	0.00
2030 On 01/08/2024 Bond Future			Buy	65	0.00
2030 On 01/08/2024 Bond Future			Sell	104	0.00
2030 On 01/08/2024 Bond Future			Buy	104	0.00
2030 On 01/08/2024 Bond Future			Buy	108	0.00
2030 On 01/08/2024 Bond Future			Sell	108	0.00
2030 On 01/08/2024 Bond Future			Sell	156	0.00
2030 On 01/08/2024 Bond Future			Buy	156	0.00
2030 On 01/08/2024 Bond Future			Buy	221	0.00
2030 On 01/08/2024 Bond Future			Sell	221	0.00
2030 On 01/08/2024 Bond Future			Buy	503	0.00
2030 On 01/08/2024 Bond Future			Sell	503	0.00
2030 On 01/08/2024 Bond Future			Buy	519	0.00
2030 On 01/08/2024 Bond Future			Sell	519	0.00
2030 On 01/08/2024 Bond Future			Sell	838	0.00
2030 On 01/08/2024 Bond Future			Buy	838	0.00
2030 On 01/08/2024 Bond Future			Buy	884	0.00
2030 On 01/08/2024 Bond Future			Sell	884	0.00
2030 On 01/08/2024 Bond Future			Sell	1,185	0.00

2030 On 01/08/2024 Bond Future	Buy	1,185	0.00
2030 On 01/08/2024 Bond Future	Sell	2,235	0.00
2030 On 01/08/2024 Bond Future	Buy	2,235	0.00
R2035 Bond Future			
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
R2037 Bond Future			
2037 On 01/08/2024 Bond Future	Sell	66	0.00
2037 On 01/08/2024 Bond Future	Buy	66	0.00
2037 On 01/08/2024 Bond Future	Sell	66	0.00
2037 On 01/08/2024 Bond Future	Buy	66	0.00
2037 On 01/08/2024 Bond Future	Buy	94	0.00
2037 On 01/08/2024 Bond Future	Sell	94	0.00
R2040 Bond Future			
2040 On 01/08/2024 Bond Future	Sell	20	0.00
2040 On 01/08/2024 Bond Future	Buy	20	0.00
2040 On 01/08/2024 Bond Future	Sell	20	0.00
2040 On 01/08/2024 Bond Future	Buy	20	0.00
R2044 Bond Future			
2044 On 01/08/2024 Bond Future	Sell	3	0.00
2044 On 01/08/2024 Bond Future	Buy	3	0.00
2044 On 01/08/2024 Bond Future	Sell	5	0.00

2044 On 01/08/2024 Bond Future	Buy	5	0.00
2044 On 01/08/2024 Bond Future	Sell	10	0.00
2044 On 01/08/2024 Bond Future	Buy	10	0.00
2044 On 01/08/2024 Bond Future	Sell	13	0.00
2044 On 01/08/2024 Bond Future	Buy	13	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	18	0.00
2044 On 01/08/2024 Bond Future	Buy	18	0.00
2044 On 01/08/2024 Bond Future	Sell	22	0.00
2044 On 01/08/2024 Bond Future	Buy	22	0.00
2044 On 01/08/2024 Bond Future	Buy	27	0.00
2044 On 01/08/2024 Bond Future	Sell	27	0.00
2044 On 01/08/2024 Bond Future	Buy	27	0.00
2044 On 01/08/2024 Bond Future	Sell	27	0.00
2044 On 01/08/2024 Bond Future	Sell	33	0.00
2044 On 01/08/2024 Bond Future	Buy	33	0.00
2044 On 01/08/2024 Bond Future	Sell	68	0.00
2044 On 01/08/2024 Bond Future	Buy	68	0.00
2044 On 01/08/2024 Bond Future	Sell	75	0.00
2044 On 01/08/2024 Bond Future	Buy	75	0.00
2044 On 01/08/2024 Bond Future	Sell	78	0.00
2044 On 01/08/2024 Bond Future	Sell	78	0.00
2044 On 01/08/2024 Bond Future	Buy	78	0.00
2044 On 01/08/2024 Bond Future	Buy	78	0.00
2044 On 01/08/2024 Bond Future	Sell	203	0.00

2044 On 01/08/2024 Bond Future	Buy	203	0.00
2044 On 01/08/2024 Bond Future	Buy	389	0.00
2044 On 01/08/2024 Bond Future	Sell	389	0.00
2044 On 01/08/2024 Bond Future	Sell	389	0.00
2044 On 01/08/2024 Bond Future	Buy	389	0.00

R2048 Bond Future

R248 On 01/08/2024 Bond Future	Buy	16	0.00
R248 On 01/08/2024 Bond Future	Sell	16	0.00
R248 On 01/08/2024 Bond Future	Sell	24	0.00
R248 On 01/08/2024 Bond Future	Buy	24	0.00
R248 On 01/08/2024 Bond Future	Sell	24	0.00
R248 On 01/08/2024 Bond Future	Buy	24	0.00
R248 On 01/08/2024 Bond Future	Buy	34	0.00
R248 On 01/08/2024 Bond Future	Sell	34	0.00
R248 On 01/08/2024 Bond Future	Buy	53	0.00
R248 On 01/08/2024 Bond Future	Sell	53	0.00
R248 On 01/08/2024 Bond Future	Buy	161	0.00
R248 On 01/08/2024 Bond Future	Sell	161	0.00
R248 On 01/08/2024 Bond Future	Buy	264	0.00
R248 On 01/08/2024 Bond Future	Sell	264	0.00

R213 Bond Future

R213 On 01/08/2024 Bond Future	Buy	4	0.00
R213 On 01/08/2024 Bond Future	Sell	4	0.00
R213 On 01/08/2024 Bond Future	Buy	5	0.00
R213 On 01/08/2024 Bond Future	Sell	5	0.00

R213 On 01/08/2024 Bond Future	Buy	7	0.00
R213 On 01/08/2024 Bond Future	Sell	7	0.00
R213 On 01/08/2024 Bond Future	Buy	15	0.00
R213 On 01/08/2024 Bond Future	Sell	15	0.00
R213 On 01/08/2024 Bond Future	Buy	19	0.00
R213 On 01/08/2024 Bond Future	Sell	19	0.00
R213 On 01/08/2024 Bond Future	Buy	23	0.00
R213 On 01/08/2024 Bond Future	Sell	23	0.00
R213 On 01/08/2024 Bond Future	Buy	26	0.00
R213 On 01/08/2024 Bond Future	Sell	26	0.00
R213 On 01/08/2024 Bond Future	Buy	38	0.00
R213 On 01/08/2024 Bond Future	Sell	38	0.00
R213 On 01/08/2024 Bond Future	Buy	42	0.00
R213 On 01/08/2024 Bond Future	Sell	42	0.00
R213 On 01/08/2024 Bond Future	Buy	44	0.00
R213 On 01/08/2024 Bond Future	Sell	44	0.00
R213 On 01/08/2024 Bond Future	Buy	135	0.00
R213 On 01/08/2024 Bond Future	Sell	135	0.00
R213 On 01/08/2024 Bond Future	Buy	841	0.00
R213 On 01/08/2024 Bond Future	Sell	841	0.00
R213 On 01/08/2024 Bond Future	Buy	1,967	0.00
R213 On 01/08/2024 Bond Future	Sell	1,967	0.00
R213 On 01/08/2024 Bond Future	Buy	3,166	0.00
R213 On 01/08/2024 Bond Future	Sell	3,166	0.00

R214 Bond Future

R214 On 01/08/2024 Bond Future	Sell	6	0.00
R214 On 01/08/2024 Bond Future	Buy	6	0.00
R214 On 01/08/2024 Bond Future	Sell	30	0.00
R214 On 01/08/2024 Bond Future	Buy	30	0.00
R214 On 01/08/2024 Bond Future	Sell	38	0.00
R214 On 01/08/2024 Bond Future	Buy	38	0.00
R214 On 01/08/2024 Bond Future	Sell	129	0.00
R214 On 01/08/2024 Bond Future	Buy	129	0.00
R214 On 01/08/2024 Bond Future	Sell	405	0.00
R214 On 01/08/2024 Bond Future	Buy	405	0.00
R214 On 01/08/2024 Bond Future	Sell	608	0.00
R214 On 01/08/2024 Bond Future	Buy	608	0.00
Grand Total for Daily Detailed Turnover		16,911	0.00