

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/08/2024

TO DATE : 08/08/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 07/11/2024 Bond Future			Buy	5	0.00
2025 On 07/11/2024 Bond Future			Sell	5	0.00
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Sell	81	0.00
R186 On 07/11/2024 Bond Future			Buy	81	0.00
R186 On 07/11/2024 Bond Future			Sell	81	0.00
R186 On 07/11/2024 Bond Future			Buy	81	0.00
R2030 Bond Future					
2030 On 07/11/2024 Bond Future			Sell	20	0.00
2030 On 07/11/2024 Bond Future			Buy	20	0.00
2030 On 07/11/2024 Bond Future			Sell	27	0.00
2030 On 07/11/2024 Bond Future			Buy	27	0.00
2030 On 07/11/2024 Bond Future			Sell	49	0.00
2030 On 07/11/2024 Bond Future			Buy	49	0.00
2030 On 07/11/2024 Bond Future			Sell	62	0.00
2030 On 07/11/2024 Bond Future			Buy	62	0.00
2030 On 07/11/2024 Bond Future			Sell	68	0.00
2030 On 07/11/2024 Bond Future			Buy	68	0.00
2030 On 07/11/2024 Bond Future			Sell	84	0.00
2030 On 07/11/2024 Bond Future			Buy	84	0.00

2030 On 07/11/2024 Bond Future	Sell	84	0.00
2030 On 07/11/2024 Bond Future	Buy	84	0.00
2030 On 07/11/2024 Bond Future	Sell	113	0.00
2030 On 07/11/2024 Bond Future	Buy	113	0.00
2030 On 07/11/2024 Bond Future	Sell	159	0.00
2030 On 07/11/2024 Bond Future	Buy	159	0.00
2030 On 07/11/2024 Bond Future	Sell	179	0.00
2030 On 07/11/2024 Bond Future	Buy	179	0.00
2030 On 07/11/2024 Bond Future	Sell	200	0.00
2030 On 07/11/2024 Bond Future	Buy	200	0.00
2030 On 07/11/2024 Bond Future	Sell	216	0.00
2030 On 07/11/2024 Bond Future	Buy	216	0.00
2030 On 07/11/2024 Bond Future	Sell	275	0.00
2030 On 07/11/2024 Bond Future	Buy	275	0.00
2030 On 07/11/2024 Bond Future	Sell	373	0.00
2030 On 07/11/2024 Bond Future	Buy	373	0.00
2030 On 07/11/2024 Bond Future	Sell	412	0.00
2030 On 07/11/2024 Bond Future	Buy	412	0.00
2030 On 07/11/2024 Bond Future	Sell	429	0.00
2030 On 07/11/2024 Bond Future	Buy	429	0.00
2030 On 07/11/2024 Bond Future	Sell	550	0.00
2030 On 07/11/2024 Bond Future	Sell	550	0.00
2030 On 07/11/2024 Bond Future	Buy	550	0.00
2030 On 07/11/2024 Bond Future	Buy	550	0.00
2030 On 07/11/2024 Bond Future	Sell	1,600	0.00
2030 On 07/11/2024 Bond Future	Buy	1,600	0.00

2030 On 07/11/2024 Bond Future	Sell	2,000	0.00
2030 On 07/11/2024 Bond Future	Buy	2,000	0.00
2030 On 07/11/2024 Bond Future	Sell	6,350	0.00
2030 On 07/11/2024 Bond Future	Buy	6,350	0.00
R2032 Bond Future			
2032 On 07/11/2024 Bond Future	Buy	12	0.00
2032 On 07/11/2024 Bond Future	Sell	12	0.00
R2035 Bond Future			
R035 On 07/11/2024 Bond Future	Sell	15	0.00
R035 On 07/11/2024 Bond Future	Buy	15	0.00
R035 On 07/11/2024 Bond Future	Sell	95	0.00
R035 On 07/11/2024 Bond Future	Buy	95	0.00
R035 On 07/11/2024 Bond Future	Sell	106	0.00
R035 On 07/11/2024 Bond Future	Buy	106	0.00
R035 On 07/11/2024 Bond Future	Buy	952	0.00
R035 On 07/11/2024 Bond Future	Sell	952	0.00
R035 On 07/11/2024 Bond Future	Buy	952	0.00
R035 On 07/11/2024 Bond Future	Sell	952	0.00
R035 On 07/11/2024 Bond Future	Sell	3,160	0.00
R035 On 07/11/2024 Bond Future	Buy	3,160	0.00
R035 On 07/11/2024 Bond Future	Buy	3,376	0.00
R035 On 07/11/2024 Bond Future	Sell	3,376	0.00
R2037 Bond Future			
2037 On 07/11/2024 Bond Future	Sell	4	0.00
2037 On 07/11/2024 Bond Future	Buy	4	0.00

2037 On 07/11/2024 Bond Future	Sell	177	0.00
2037 On 07/11/2024 Bond Future	Buy	177	0.00
2037 On 07/11/2024 Bond Future	Buy	1,300	0.00
2037 On 07/11/2024 Bond Future	Sell	1,300	0.00
2037 On 07/11/2024 Bond Future	Buy	1,300	0.00
2037 On 07/11/2024 Bond Future	Sell	1,300	0.00
R2040 Bond Future			
2040 On 07/11/2024 Bond Future	Sell	60	0.00
2040 On 07/11/2024 Bond Future	Buy	60	0.00
2040 On 07/11/2024 Bond Future	Sell	60	0.00
2040 On 07/11/2024 Bond Future	Buy	60	0.00
2040 On 07/11/2024 Bond Future	Sell	165	0.00
2040 On 07/11/2024 Bond Future	Buy	165	0.00
R2044 Bond Future			
2044 On 07/11/2024 Bond Future	Buy	16	0.00
2044 On 07/11/2024 Bond Future	Sell	16	0.00
R2048 Bond Future			
R248 On 07/11/2024 Bond Future	Buy	15	0.00
R248 On 07/11/2024 Bond Future	Sell	15	0.00
R248 On 07/11/2024 Bond Future	Buy	45	0.00
R248 On 07/11/2024 Bond Future	Sell	45	0.00
R248 On 07/11/2024 Bond Future	Buy	60	0.00
R248 On 07/11/2024 Bond Future	Sell	60	0.00

R210 Bond Future

R210 On 07/11/2024 Bond Future	Sell	7	0.00
R210 On 07/11/2024 Bond Future	Buy	7	0.00
R210 On 07/11/2024 Bond Future	Sell	14	0.00
R210 On 07/11/2024 Bond Future	Buy	14	0.00
R210 On 07/11/2024 Bond Future	Sell	18	0.00
R210 On 07/11/2024 Bond Future	Buy	18	0.00
R210 On 07/11/2024 Bond Future	Sell	32	0.00
R210 On 07/11/2024 Bond Future	Buy	32	0.00
R210 On 07/11/2024 Bond Future	Sell	71	0.00
R210 On 07/11/2024 Bond Future	Buy	71	0.00

R214 Bond Future

R214 On 07/11/2024 Bond Future	Sell	19	0.00
R214 On 07/11/2024 Bond Future	Buy	19	0.00
R214 On 07/11/2024 Bond Future	Sell	57	0.00
R214 On 07/11/2024 Bond Future	Buy	57	0.00
R214 On 07/11/2024 Bond Future	Sell	73	0.00
R214 On 07/11/2024 Bond Future	Buy	73	0.00
R214 On 07/11/2024 Bond Future	Sell	142	0.00
R214 On 07/11/2024 Bond Future	Buy	142	0.00
R214 On 07/11/2024 Bond Future	Sell	185	0.00
R214 On 07/11/2024 Bond Future	Buy	185	0.00
R214 On 07/11/2024 Bond Future	Sell	565	0.00
R214 On 07/11/2024 Bond Future	Buy	565	0.00
R214 On 07/11/2024 Bond Future	Sell	1,723	0.00

R214 On 07/11/2024 Bond Future	Buy	1,723	0.00
R214 On 07/11/2024 Bond Future	Sell	6,087	0.00
R214 On 07/11/2024 Bond Future	Buy	6,087	0.00
R214 On 07/11/2024 Bond Future	Sell	8,851	0.00
R214 On 07/11/2024 Bond Future	Buy	8,851	0.00
Grand Total for Daily Detailed Turnover		43,681	0.00