

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/08/2024

TO DATE : 15/08/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 07/11/2024 Index Future			Buy	1	0.00
GOVI On 07/11/2024 Index Future			Sell	1	0.00
GOVI On 07/11/2024 Index Future			Sell	14	0.00
GOVI On 07/11/2024 Index Future			Buy	14	0.00
GOVI On 07/11/2024 Index Future			Buy	14	0.00
GOVI On 07/11/2024 Index Future			Sell	14	0.00
GOVI On 07/11/2024 Index Future			Buy	14	0.00
GOVI On 07/11/2024 Index Future			Sell	14	0.00
I2050 Bond Future					
2050 On 06/02/2025 Bond Future			Buy	291	0.00
2050 On 06/02/2025 Bond Future			Sell	291	0.00
2050 On 06/02/2025 Bond Future			Buy	291	0.00
2050 On 06/02/2025 Bond Future			Sell	291	0.00
R2032 Bond Future					
2032 On 07/11/2024 Bond Future			Buy	45	0.00
2032 On 07/11/2024 Bond Future			Sell	45	0.00
2032 On 07/11/2024 Bond Future			Buy	45	0.00
2032 On 07/11/2024 Bond Future			Sell	45	0.00
R2035 Bond Future					
R035 On 07/11/2024 Bond Future			Sell	8	0.00

R035 On 07/11/2024 Bond Future		Buy	8	0.00
R035 On 07/11/2024 Bond Future		Sell	17	0.00
R035 On 07/11/2024 Bond Future		Buy	17	0.00
R035 On 07/11/2024 Bond Future		Sell	22	0.00
R035 On 07/11/2024 Bond Future		Buy	22	0.00
R035 On 07/11/2024 Bond Future		Sell	23	0.00
R035 On 07/11/2024 Bond Future		Buy	23	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	25	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	25	0.00
R035 On 07/11/2024 Bond Future		Sell	51	0.00
R035 On 07/11/2024 Bond Future		Buy	51	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	53	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	53	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	68	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	68	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	70	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	70	0.00
R035 On 07/11/2024 Bond Future		Sell	153	0.00
R035 On 07/11/2024 Bond Future		Buy	153	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	159	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	159	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	480	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	480	0.00
R035 On 07/11/2024 Bond Future		Sell	955	0.00
R035 On 07/11/2024 Bond Future		Buy	955	0.00
R035 On 07/11/2024 Bond Future		Sell	1,944	0.00

R035 On 07/11/2024 Bond Future		Buy	1,944	0.00
R035 On 07/11/2024 Bond Future		Sell	2,291	0.00
R035 On 07/11/2024 Bond Future		Buy	2,291	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	2,985	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	2,985	0.00
R035 On 07/11/2024 Bond Future		Sell	3,520	0.00
R035 On 07/11/2024 Bond Future		Buy	3,520	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	7,160	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	7,160	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Sell	11,000	0.00
R035 On 07/11/2024 Bond Future	11.10 Put	Buy	11,000	0.00
R2040 Bond Future				
2040 On 07/11/2024 Bond Future		Buy	6	0.00
2040 On 07/11/2024 Bond Future		Sell	6	0.00
2040 On 07/11/2024 Bond Future		Buy	38	0.00
2040 On 07/11/2024 Bond Future		Sell	38	0.00
2040 On 07/11/2024 Bond Future		Buy	44	0.00
2040 On 07/11/2024 Bond Future		Sell	44	0.00
R2044 Bond Future				
2044 On 07/11/2024 Bond Future		Sell	44	0.00
2044 On 07/11/2024 Bond Future		Buy	44	0.00
2044 On 07/11/2024 Bond Future		Sell	102	0.00
2044 On 07/11/2024 Bond Future		Buy	102	0.00
2044 On 07/11/2024 Bond Future		Sell	146	0.00
2044 On 07/11/2024 Bond Future		Buy	146	0.00

R2048 Bond Future

R248 On 07/11/2024 Bond Future	Buy	200	0.00
R248 On 07/11/2024 Bond Future	Sell	200	0.00
R248 On 07/11/2024 Bond Future	Buy	200	0.00
R248 On 07/11/2024 Bond Future	Sell	200	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Buy	2,221	0.00
R213 On 07/11/2024 Bond Future	Sell	2,221	0.00

Grand Total for Daily Detailed Turnover

34,700 0.00