

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/02/2024

TO DATE : 01/02/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
IGOV Index Future					
IGOV On 02/05/2024 Index Future			Sell	2	0.00
IGOV On 02/05/2024 Index Future			Buy	2	0.00
IGOV On 02/05/2024 Index Future			Sell	35	0.00
IGOV On 02/05/2024 Index Future			Buy	35	0.00
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Buy	51	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 07/11/2024 Bond Future			Sell	51	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	64	0.00
2030 On 02/05/2024 Bond Future			Buy	64	0.00
2030 On 02/05/2024 Bond Future			Sell	442	0.00
2030 On 02/05/2024 Bond Future			Buy	442	0.00
2030 On 02/05/2024 Bond Future			Sell	506	0.00
2030 On 02/05/2024 Bond Future			Buy	506	0.00
2030 On 01/02/2024 Bond Future			Buy	800	0.00
2030 On 01/02/2024 Bond Future			Sell	800	0.00
2030 On 02/05/2024 Bond Future			Sell	1,000	0.00
2030 On 02/05/2024 Bond Future			Buy	1,000	0.00

R2032 Bond Future

2032 On 07/11/2024 Bond Future	Sell	1	0.00
2032 On 07/11/2024 Bond Future	Buy	1	0.00
2032 On 07/11/2024 Bond Future	Sell	1	0.00
2032 On 07/11/2024 Bond Future	Buy	1	0.00
2032 On 02/05/2024 Bond Future	Buy	1,000	0.00
2032 On 02/05/2024 Bond Future	Sell	1,000	0.00

R2035 Bond Future

R035 On 07/11/2024 Bond Future	Sell	21	0.00
R035 On 07/11/2024 Bond Future	Buy	21	0.00
R035 On 07/11/2024 Bond Future	Buy	21	0.00
R035 On 07/11/2024 Bond Future	Sell	21	0.00

R2037 Bond Future

2037 On 01/08/2024 Bond Future	Buy	79	0.00
2037 On 01/08/2024 Bond Future	Sell	79	0.00
2037 On 01/08/2024 Bond Future	Buy	539	0.00
2037 On 01/08/2024 Bond Future	Sell	539	0.00
2037 On 01/08/2024 Bond Future	Buy	618	0.00
2037 On 01/08/2024 Bond Future	Sell	618	0.00

R2040 Bond Future

2040 On 07/11/2024 Bond Future	Sell	20	0.00
2040 On 07/11/2024 Bond Future	Sell	20	0.00
2040 On 07/11/2024 Bond Future	Buy	20	0.00
2040 On 07/11/2024 Bond Future	Buy	20	0.00

2040 On 02/05/2024 Bond Future	Buy	31	0.00
2040 On 02/05/2024 Bond Future	Sell	31	0.00
2040 On 02/05/2024 Bond Future	Buy	31	0.00
2040 On 02/05/2024 Bond Future	Sell	31	0.00
2040 On 02/05/2024 Bond Future	Sell	500	0.00
2040 On 02/05/2024 Bond Future	Buy	500	0.00
R2044 Bond Future			
2044 On 02/05/2024 Bond Future	Buy	23	0.00
2044 On 02/05/2024 Bond Future	Sell	23	0.00
2044 On 02/05/2024 Bond Future	Buy	23	0.00
2044 On 02/05/2024 Bond Future	Sell	23	0.00
2044 On 02/05/2024 Bond Future	Sell	842	0.00
2044 On 02/05/2024 Bond Future	Buy	842	0.00
2044 On 02/05/2024 Bond Future	Sell	3,762	0.00
2044 On 02/05/2024 Bond Future	Buy	3,762	0.00
2044 On 02/05/2024 Bond Future	Sell	4,604	0.00
2044 On 02/05/2024 Bond Future	Buy	4,604	0.00
R2048 Bond Future			
R248 On 02/05/2024 Bond Future	Buy	24	0.00
R248 On 02/05/2024 Bond Future	Sell	24	0.00
R248 On 02/05/2024 Bond Future	Buy	24	0.00
R248 On 02/05/2024 Bond Future	Sell	24	0.00
R213 Bond Future			
R213 On 07/11/2024 Bond Future	Sell	28	0.00
R213 On 07/11/2024 Bond Future	Buy	28	0.00

R213 On 07/11/2024 Bond Future	Sell	28	0.00
R213 On 07/11/2024 Bond Future	Buy	28	0.00
Grand Total for Daily Detailed Turnover		15,191	0.00