

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/02/2024

TO DATE : 22/02/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
GOVI Index Future					
GOVI On 02/05/2024 Index Future			Buy	1	0.00
GOVI On 02/05/2024 Index Future			Sell	1	0.00
IGOV Index Future					
IGOV On 02/05/2024 Index Future			Sell	3	0.00
IGOV On 02/05/2024 Index Future			Buy	3	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	45	0.00
2030 On 02/05/2024 Bond Future			Buy	45	0.00
2030 On 02/05/2024 Bond Future			Buy	45	0.00
2030 On 02/05/2024 Bond Future			Sell	45	0.00
2030 On 02/05/2024 Bond Future			Sell	1,500	0.00
2030 On 02/05/2024 Bond Future			Buy	1,500	0.00
2030 On 02/05/2024 Bond Future			Sell	1,500	0.00
2030 On 02/05/2024 Bond Future			Buy	1,500	0.00
R2032 Bond Future					
2032 On 02/05/2024 Bond Future			Sell	32	0.00
2032 On 02/05/2024 Bond Future			Buy	32	0.00
2032 On 02/05/2024 Bond Future			Sell	50	0.00
2032 On 02/05/2024 Bond Future			Buy	50	0.00
2032 On 02/05/2024 Bond Future			Sell	169	0.00

2032 On 02/05/2024 Bond Future	Buy	169	0.00
2032 On 02/05/2024 Bond Future	Sell	769	0.00
2032 On 02/05/2024 Bond Future	Buy	769	0.00
2032 On 02/05/2024 Bond Future	Sell	1,020	0.00
2032 On 02/05/2024 Bond Future	Buy	1,020	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Buy	50	0.00
R035 On 02/05/2024 Bond Future	Sell	50	0.00
R035 On 02/05/2024 Bond Future	Buy	50	0.00
R035 On 02/05/2024 Bond Future	Sell	50	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	20	0.00
2040 On 02/05/2024 Bond Future	Sell	20	0.00
2040 On 02/05/2024 Bond Future	Buy	20	0.00
2040 On 02/05/2024 Bond Future	Buy	20	0.00
R2044 Bond Future			
2044 On 02/05/2024 Bond Future	Buy	12	0.00
2044 On 02/05/2024 Bond Future	Sell	12	0.00
2044 On 02/05/2024 Bond Future	Buy	13	0.00
2044 On 02/05/2024 Bond Future	Sell	13	0.00
2044 On 02/05/2024 Bond Future	Buy	18	0.00
2044 On 02/05/2024 Bond Future	Sell	18	0.00
2044 On 02/05/2024 Bond Future	Sell	43	0.00
2044 On 02/05/2024 Bond Future	Buy	43	0.00
2044 On 02/05/2024 Bond Future	Buy	282	0.00

2044 On 02/05/2024 Bond Future	Sell	282	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Buy	50	0.00
R209 On 02/05/2024 Bond Future	Sell	50	0.00
Grand Total for Daily Detailed Turnover		5,692	0.00