

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/03/2024

TO DATE : 01/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/11/2024 Bond Future			Buy	4	0.00
R186 On 07/11/2024 Bond Future			Sell	4	0.00
R186 On 07/11/2024 Bond Future			Buy	6	0.00
R186 On 07/11/2024 Bond Future			Sell	6	0.00
R186 On 07/11/2024 Bond Future			Buy	12	0.00
R186 On 07/11/2024 Bond Future			Sell	12	0.00
R186 On 07/11/2024 Bond Future			Buy	14	0.00
R186 On 07/11/2024 Bond Future			Sell	14	0.00
R186 On 07/11/2024 Bond Future			Buy	16	0.00
R186 On 07/11/2024 Bond Future			Sell	16	0.00
R186 On 07/11/2024 Bond Future			Buy	17	0.00
R186 On 07/11/2024 Bond Future			Sell	17	0.00
R186 On 07/11/2024 Bond Future			Buy	30	0.00
R186 On 07/11/2024 Bond Future			Sell	30	0.00
R186 On 07/11/2024 Bond Future			Buy	36	0.00
R186 On 07/11/2024 Bond Future			Sell	36	0.00
R186 On 07/11/2024 Bond Future			Buy	119	0.00
R186 On 07/11/2024 Bond Future			Sell	119	0.00
R186 On 07/11/2024 Bond Future			Buy	254	0.00
R186 On 07/11/2024 Bond Future			Sell	254	0.00

R2030 Bond Future

2030 On 02/05/2024 Bond Future	Buy	125	0.00
2030 On 02/05/2024 Bond Future	Sell	125	0.00
2030 On 02/05/2024 Bond Future	Buy	1,100	0.00
2030 On 02/05/2024 Bond Future	Sell	1,100	0.00
2030 On 02/05/2024 Bond Future	Buy	1,100	0.00
2030 On 02/05/2024 Bond Future	Sell	1,100	0.00
2030 On 02/05/2024 Bond Future	Sell	8,000	0.00
2030 On 02/05/2024 Bond Future	Buy	8,000	0.00
2030 On 02/05/2024 Bond Future	Sell	8,000	0.00
2030 On 02/05/2024 Bond Future	Buy	8,000	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Buy	1,332	0.00
2032 On 02/05/2024 Bond Future	Sell	1,332	0.00
2032 On 02/05/2024 Bond Future	Buy	1,332	0.00
2032 On 02/05/2024 Bond Future	Sell	1,332	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future	Sell	349	0.00
R035 On 02/05/2024 Bond Future	Buy	349	0.00
R035 On 02/05/2024 Bond Future	Buy	349	0.00
R035 On 02/05/2024 Bond Future	Sell	349	0.00

R2037 Bond Future

2037 On 02/05/2024 Bond Future	Buy	2,078	0.00
2037 On 02/05/2024 Bond Future	Sell	2,078	0.00

2037 On 02/05/2024 Bond Future	Buy	4,877	0.00
2037 On 02/05/2024 Bond Future	Sell	4,877	0.00
2037 On 02/05/2024 Bond Future	Buy	6,955	0.00
2037 On 02/05/2024 Bond Future	Sell	6,955	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Buy	73	0.00
2040 On 02/05/2024 Bond Future	Sell	73	0.00
2040 On 02/05/2024 Bond Future	Buy	374	0.00
2040 On 02/05/2024 Bond Future	Sell	374	0.00
2040 On 02/05/2024 Bond Future	Buy	374	0.00
2040 On 02/05/2024 Bond Future	Sell	374	0.00
2040 On 02/05/2024 Bond Future	Buy	1,480	0.00
2040 On 02/05/2024 Bond Future	Sell	1,480	0.00
2040 On 02/05/2024 Bond Future	Buy	1,553	0.00
2040 On 02/05/2024 Bond Future	Sell	1,553	0.00
Grand Total for Daily Detailed Turnover		39,959	0.00