

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2024

TO DATE : 04/03/2024

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
GOVI On 02/05/2024 Index Future			Buy	1	0.00
GOVI On 02/05/2024 Index Future			Sell	1	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	78	0.00
2030 On 02/05/2024 Bond Future			Buy	78	0.00
2030 On 02/05/2024 Bond Future			Sell	78	0.00
2030 On 02/05/2024 Bond Future			Buy	78	0.00
2030 On 02/05/2024 Bond Future			Sell	180	0.00
2030 On 02/05/2024 Bond Future			Buy	180	0.00
2030 On 02/05/2024 Bond Future			Sell	324	0.00
2030 On 02/05/2024 Bond Future			Buy	324	0.00
2030 On 02/05/2024 Bond Future			Sell	504	0.00
2030 On 02/05/2024 Bond Future			Buy	504	0.00
R2032 Bond Future					
2032 On 02/05/2024 Bond Future			Buy	45	0.00
2032 On 02/05/2024 Bond Future			Sell	45	0.00
2032 On 02/05/2024 Bond Future			Buy	61	0.00
2032 On 02/05/2024 Bond Future			Sell	61	0.00

2032 On 02/05/2024 Bond Future	Buy	106	0.00
2032 On 02/05/2024 Bond Future	Sell	106	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Sell	51	0.00
R035 On 02/05/2024 Bond Future	Buy	51	0.00
R035 On 02/05/2024 Bond Future	Sell	87	0.00
R035 On 02/05/2024 Bond Future	Buy	87	0.00
R035 On 02/05/2024 Bond Future	Sell	116	0.00
R035 On 02/05/2024 Bond Future	Buy	116	0.00
R035 On 02/05/2024 Bond Future	Sell	194	0.00
R035 On 02/05/2024 Bond Future	Buy	194	0.00
R035 On 02/05/2024 Bond Future	Sell	281	0.00
R035 On 02/05/2024 Bond Future	Buy	281	0.00
R2037 Bond Future			
2037 On 02/05/2024 Bond Future	Buy	37	0.00
2037 On 02/05/2024 Bond Future	Sell	37	0.00
2037 On 02/05/2024 Bond Future	Buy	52	0.00
2037 On 02/05/2024 Bond Future	Sell	52	0.00
2037 On 02/05/2024 Bond Future	Sell	89	0.00
2037 On 02/05/2024 Bond Future	Buy	89	0.00
2037 On 01/08/2024 Bond Future	Sell	90	0.00
2037 On 01/08/2024 Bond Future	Buy	90	0.00
2037 On 01/08/2024 Bond Future	Sell	210	0.00
2037 On 01/08/2024 Bond Future	Buy	210	0.00
2037 On 01/08/2024 Bond Future	Sell	970	0.00

2037 On 01/08/2024 Bond Future	Buy	970	0.00
2037 On 01/08/2024 Bond Future	Sell	1,580	0.00
2037 On 01/08/2024 Bond Future	Buy	1,580	0.00
2037 On 01/08/2024 Bond Future	Sell	8,460	0.00
2037 On 01/08/2024 Bond Future	Buy	8,460	0.00
2037 On 01/08/2024 Bond Future	Sell	11,310	0.00
2037 On 01/08/2024 Bond Future	Buy	11,310	0.00

R2040 Bond Future

2040 On 02/05/2024 Bond Future	Buy	5	0.00
2040 On 02/05/2024 Bond Future	Sell	5	0.00
2040 On 02/05/2024 Bond Future	Sell	22	0.00
2040 On 02/05/2024 Bond Future	Buy	22	0.00
2040 On 02/05/2024 Bond Future	Sell	22	0.00
2040 On 02/05/2024 Bond Future	Buy	22	0.00
2040 On 02/05/2024 Bond Future	Buy	25	0.00
2040 On 02/05/2024 Bond Future	Sell	25	0.00
2040 On 02/05/2024 Bond Future	Sell	30	0.00
2040 On 02/05/2024 Bond Future	Buy	30	0.00

R2044 Bond Future

2044 On 02/05/2024 Bond Future	Sell	13	0.00
2044 On 02/05/2024 Bond Future	Buy	13	0.00

R2048 Bond Future

R248 On 02/05/2024 Bond Future	Buy	17	0.00
R248 On 02/05/2024 Bond Future	Sell	17	0.00
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	41	0.00
R248 On 02/05/2024 Bond Future	Sell	41	0.00
R214 Bond Future			
R214 On 02/05/2024 Bond Future	Buy	2	0.00
R214 On 02/05/2024 Bond Future	Sell	2	0.00
R214 On 02/05/2024 Bond Future	Buy	9	0.00
R214 On 02/05/2024 Bond Future	Sell	9	0.00
R214 On 02/05/2024 Bond Future	Buy	10	0.00
R214 On 02/05/2024 Bond Future	Sell	10	0.00
R214 On 02/05/2024 Bond Future	Buy	40	0.00
R214 On 02/05/2024 Bond Future	Sell	40	0.00
R214 On 02/05/2024 Bond Future	Buy	70	0.00
R214 On 02/05/2024 Bond Future	Sell	70	0.00
R214 On 02/05/2024 Bond Future	Buy	90	0.00
R214 On 02/05/2024 Bond Future	Sell	90	0.00
R214 On 02/05/2024 Bond Future	Sell	221	0.00
R214 On 02/05/2024 Bond Future	Buy	221	0.00
Grand Total for Daily Detailed Turnover		25,546	0.00