

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2024

TO DATE : 19/01/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Sell	6,060	0.00
R186 On 01/02/2024 Bond Future			Buy	6,060	0.00
R186 On 01/02/2024 Bond Future			Sell	6,060	0.00
R186 On 01/02/2024 Bond Future			Buy	6,060	0.00
R186 On 02/05/2024 Bond Future			Buy	6,060	0.00
R186 On 02/05/2024 Bond Future			Sell	6,060	0.00
R186 On 02/05/2024 Bond Future			Buy	6,060	0.00
R186 On 02/05/2024 Bond Future			Sell	6,060	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	56	0.00
2030 On 02/05/2024 Bond Future			Buy	56	0.00
2030 On 02/05/2024 Bond Future			Sell	162	0.00
2030 On 02/05/2024 Bond Future			Buy	162	0.00
2030 On 02/05/2024 Bond Future			Sell	218	0.00
2030 On 02/05/2024 Bond Future			Buy	218	0.00
R2032 Bond Future					
2032 On 01/02/2024 Bond Future			Sell	70	0.00
2032 On 01/02/2024 Bond Future			Buy	70	0.00
2032 On 01/02/2024 Bond Future			Sell	70	0.00
2032 On 01/02/2024 Bond Future			Buy	70	0.00

2032 On 02/05/2024 Bond Future	Sell	70	0.00
2032 On 02/05/2024 Bond Future	Sell	70	0.00
2032 On 02/05/2024 Bond Future	Buy	70	0.00
2032 On 02/05/2024 Bond Future	Buy	70	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	500	0.00
R035 On 01/02/2024 Bond Future	Buy	500	0.00
R035 On 01/02/2024 Bond Future	Sell	500	0.00
R035 On 01/02/2024 Bond Future	Buy	500	0.00
R035 On 02/05/2024 Bond Future	Buy	500	0.00
R035 On 02/05/2024 Bond Future	Sell	500	0.00
R035 On 02/05/2024 Bond Future	Buy	500	0.00
R035 On 02/05/2024 Bond Future	Sell	500	0.00
R2037 Bond Future			
2037 On 01/02/2024 Bond Future	Buy	4,766	0.00
2037 On 01/02/2024 Bond Future	Sell	4,766	0.00
2037 On 02/05/2024 Bond Future	Sell	4,766	0.00
2037 On 02/05/2024 Bond Future	Buy	4,766	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	2,500	0.00
2040 On 02/05/2024 Bond Future	Buy	2,500	0.00
2040 On 02/05/2024 Bond Future	Buy	2,500	0.00
2040 On 02/05/2024 Bond Future	Sell	2,500	0.00
2040 On 01/02/2024 Bond Future	Buy	2,500	0.00
2040 On 01/02/2024 Bond Future	Sell	2,500	0.00

2040 On 01/02/2024 Bond Future	Buy	2,500	0.00
2040 On 01/02/2024 Bond Future	Sell	2,500	0.00
R2048 Bond Future			
R248 On 01/02/2024 Bond Future	Buy	8,150	0.00
R248 On 01/02/2024 Bond Future	Sell	8,150	0.00
R248 On 01/02/2024 Bond Future	Buy	8,150	0.00
R248 On 01/02/2024 Bond Future	Sell	8,150	0.00
R248 On 02/05/2024 Bond Future	Sell	8,150	0.00
R248 On 02/05/2024 Bond Future	Buy	8,150	0.00
R248 On 02/05/2024 Bond Future	Buy	8,150	0.00
R248 On 02/05/2024 Bond Future	Sell	8,150	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Buy	134	0.00
R209 On 02/05/2024 Bond Future	Sell	134	0.00
R209 On 02/05/2024 Bond Future	Buy	134	0.00
R209 On 02/05/2024 Bond Future	Sell	134	0.00
R209 On 02/05/2024 Bond Future	Sell	206	0.00
R209 On 02/05/2024 Bond Future	Buy	206	0.00
R209 On 01/02/2024 Bond Future	Buy	206	0.00
R209 On 01/02/2024 Bond Future	Sell	206	0.00
R209 On 02/05/2024 Bond Future	Sell	251	0.00
R209 On 02/05/2024 Bond Future	Buy	251	0.00
R209 On 01/02/2024 Bond Future	Buy	251	0.00
R209 On 01/02/2024 Bond Future	Sell	251	0.00
R209 On 01/02/2024 Bond Future	Buy	490	0.00

R209 On 01/02/2024 Bond Future	Sell	490	0.00
R209 On 02/05/2024 Bond Future	Sell	490	0.00
R209 On 02/05/2024 Bond Future	Buy	490	0.00
R209 On 02/05/2024 Bond Future	Sell	610	0.00
R209 On 02/05/2024 Bond Future	Buy	610	0.00
R209 On 01/02/2024 Bond Future	Buy	610	0.00
R209 On 01/02/2024 Bond Future	Sell	610	0.00
R209 On 01/02/2024 Bond Future	Buy	687	0.00
R209 On 01/02/2024 Bond Future	Sell	687	0.00
R209 On 02/05/2024 Bond Future	Sell	687	0.00
R209 On 02/05/2024 Bond Future	Buy	687	0.00
R209 On 02/05/2024 Bond Future	Buy	2,244	0.00
R209 On 02/05/2024 Bond Future	Sell	2,244	0.00
R209 On 01/02/2024 Bond Future	Buy	2,244	0.00
R209 On 01/02/2024 Bond Future	Sell	2,244	0.00

Grand Total for Daily Detailed Turnover

88,332

0.00