

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/02/2024

TO DATE : 07/02/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Buy	66	0.00
R186 On 02/05/2024 Bond Future			Sell	66	0.00
R186 On 02/05/2024 Bond Future			Sell	800	0.00
R186 On 02/05/2024 Bond Future			Buy	800	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Buy	320	0.00
2030 On 02/05/2024 Bond Future			Sell	320	0.00
2030 On 02/05/2024 Bond Future			Sell	869	0.00
2030 On 02/05/2024 Bond Future			Buy	869	0.00
2030 On 02/05/2024 Bond Future			Sell	869	0.00
2030 On 02/05/2024 Bond Future			Buy	869	0.00
R2032 Bond Future					
2032 On 02/05/2024 Bond Future			Buy	6	0.00
2032 On 02/05/2024 Bond Future			Sell	6	0.00
2032 On 02/05/2024 Bond Future			Buy	9	0.00
2032 On 02/05/2024 Bond Future			Sell	9	0.00
2032 On 02/05/2024 Bond Future			Buy	14	0.00
2032 On 02/05/2024 Bond Future			Sell	14	0.00
2032 On 02/05/2024 Bond Future			Buy	15	0.00
2032 On 02/05/2024 Bond Future			Sell	15	0.00

2032 On 02/05/2024 Bond Future	Buy	16	0.00
2032 On 02/05/2024 Bond Future	Sell	16	0.00
2032 On 02/05/2024 Bond Future	Buy	18	0.00
2032 On 02/05/2024 Bond Future	Sell	18	0.00
2032 On 02/05/2024 Bond Future	Buy	30	0.00
2032 On 02/05/2024 Bond Future	Sell	30	0.00
2032 On 02/05/2024 Bond Future	Buy	35	0.00
2032 On 02/05/2024 Bond Future	Sell	35	0.00
2032 On 02/05/2024 Bond Future	Buy	41	0.00
2032 On 02/05/2024 Bond Future	Sell	41	0.00
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	52	0.00
2032 On 02/05/2024 Bond Future	Sell	52	0.00
2032 On 02/05/2024 Bond Future	Buy	75	0.00
2032 On 02/05/2024 Bond Future	Sell	75	0.00
2032 On 02/05/2024 Bond Future	Buy	115	0.00
2032 On 02/05/2024 Bond Future	Sell	115	0.00
2032 On 02/05/2024 Bond Future	Buy	159	0.00
2032 On 02/05/2024 Bond Future	Sell	159	0.00
2032 On 02/05/2024 Bond Future	Sell	250	0.00
2032 On 02/05/2024 Bond Future	Buy	250	0.00
2032 On 02/05/2024 Bond Future	Buy	253	0.00
2032 On 02/05/2024 Bond Future	Sell	253	0.00
2032 On 02/05/2024 Bond Future	Sell	304	0.00
2032 On 02/05/2024 Bond Future	Buy	304	0.00

2032 On 02/05/2024 Bond Future		Buy	627	0.00
2032 On 02/05/2024 Bond Future		Sell	627	0.00
2032 On 02/05/2024 Bond Future		Buy	1,206	0.00
2032 On 02/05/2024 Bond Future		Sell	1,206	0.00
R2035 Bond Future				
R035 On 02/05/2024 Bond Future		Buy	320	0.00
R035 On 02/05/2024 Bond Future		Sell	320	0.00
R2037 Bond Future				
2037 On 02/05/2024 Bond Future		Buy	210	0.00
2037 On 02/05/2024 Bond Future		Sell	210	0.00
R2040 Bond Future				
2040 On 02/05/2024 Bond Future		Sell	410	0.00
2040 On 02/05/2024 Bond Future		Buy	410	0.00
R2044 Bond Future				
2044 On 02/05/2024 Bond Future		Buy	3	0.00
2044 On 02/05/2024 Bond Future		Sell	3	0.00
2044 On 02/05/2024 Bond Future		Buy	3	0.00
2044 On 02/05/2024 Bond Future		Sell	3	0.00
2044 On 02/05/2024 Bond Future		Buy	27	0.00
2044 On 02/05/2024 Bond Future		Buy	27	0.00
2044 On 02/05/2024 Bond Future		Sell	27	0.00
2044 On 02/05/2024 Bond Future		Sell	27	0.00
2044 On 02/05/2024 Bond Future	12.50 Put	Sell	40	0.00
2044 On 02/05/2024 Bond Future	12.50 Put	Sell	40	0.00

2044 On 02/05/2024 Bond Future	12.50 Put	Buy	40	0.00
2044 On 02/05/2024 Bond Future	12.50 Put	Buy	40	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Buy	100	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Buy	100	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Sell	100	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Sell	100	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Sell	100	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Sell	100	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Buy	100	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Buy	100	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Sell	9,930	0.00
2044 On 02/05/2024 Bond Future	13.00 Put	Buy	9,930	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Sell	9,930	0.00
2044 On 02/05/2024 Bond Future	12.75 Put	Buy	9,930	0.00
Grand Total for Daily Detailed Turnover			27,534	0.00