

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/03/2024

TO DATE : 26/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Sell	15	0.00
R186 On 02/05/2024 Bond Future			Buy	15	0.00
R186 On 02/05/2024 Bond Future			Sell	373	0.00
R186 On 02/05/2024 Bond Future			Buy	373	0.00
R186 On 02/05/2024 Bond Future			Sell	650	0.00
R186 On 02/05/2024 Bond Future			Buy	650	0.00
R186 On 02/05/2024 Bond Future			Sell	665	0.00
R186 On 02/05/2024 Bond Future			Buy	665	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	28	0.00
2030 On 02/05/2024 Bond Future			Buy	28	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	103	0.00
2030 On 02/05/2024 Bond Future			Buy	103	0.00
2030 On 02/05/2024 Bond Future			Sell	400	0.00
2030 On 02/05/2024 Bond Future			Buy	400	0.00
2030 On 02/05/2024 Bond Future			Sell	609	0.00
2030 On 02/05/2024 Bond Future			Buy	609	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Sell	9	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	9	0.00
2032 On 02/05/2024 Bond Future	Sell	20	0.00
2032 On 02/05/2024 Bond Future	Buy	20	0.00
2032 On 02/05/2024 Bond Future	Sell	180	0.00
2032 On 02/05/2024 Bond Future	Buy	180	0.00
2032 On 02/05/2024 Bond Future	Sell	280	0.00
2032 On 02/05/2024 Bond Future	Buy	280	0.00
2032 On 02/05/2024 Bond Future	Buy	280	0.00
2032 On 02/05/2024 Bond Future	Sell	280	0.00
2032 On 02/05/2024 Bond Future	Sell	400	0.00
2032 On 02/05/2024 Bond Future	Buy	400	0.00
2032 On 02/05/2024 Bond Future	Sell	1,280	0.00
2032 On 02/05/2024 Bond Future	Buy	1,280	0.00
2032 On 07/11/2024 Bond Future	Buy	2,682	0.00
2032 On 07/11/2024 Bond Future	Sell	2,682	0.00
2032 On 07/11/2024 Bond Future	Buy	2,682	0.00
2032 On 07/11/2024 Bond Future	Sell	2,682	0.00
2032 On 02/05/2024 Bond Future	Sell	2,750	0.00
2032 On 02/05/2024 Bond Future	Buy	2,750	0.00
2032 On 02/05/2024 Bond Future	Buy	4,630	0.00
2032 On 02/05/2024 Bond Future	Sell	4,630	0.00

R2037 Bond Future

2037 On 02/05/2024 Bond Future	Sell	5	0.00
2037 On 02/05/2024 Bond Future	Buy	5	0.00
2037 On 02/05/2024 Bond Future	Sell	5	0.00
2037 On 02/05/2024 Bond Future	Buy	5	0.00

R2044 Bond Future

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	13	0.00
2044 On 02/05/2024 Bond Future	Sell	13	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	300	0.00
2044 On 02/05/2024 Bond Future	Sell	300	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00

2044 On 02/05/2024 Bond Future	Sell	500	0.00
R213 Bond Future			
R213 On 07/11/2024 Bond Future	Sell	1,125	0.00
R213 On 07/11/2024 Bond Future	Sell	1,125	0.00
R213 On 07/11/2024 Bond Future	Buy	1,125	0.00
R213 On 07/11/2024 Bond Future	Buy	1,125	0.00
Grand Total for Daily Detailed Turnover		23,722	0.00