INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/05/2024 TO DATE : 06/05/2024

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---|---|---|---|---|
| R2040 Bond Future | | | | | |
| 2040 On 07/11/2024 Bond Future | | | Buy | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Buy | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Sell | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Sell | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Buy | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Sell | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Buy | 1,500 | 0.00 |
| 2040 On 07/11/2024 Bond Future | | | Sell | 1,500 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 01/08/2024 Bond Future | 13.00 | Put | Buy | 47 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.00 | Put | Sell | 47 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.00 | Put | Sell | 47 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.00 | Put | Buy | 47 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Sell | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Buy | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Buy | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Sell | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Buy | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Sell | 137 | 0.00 |
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Sell | 137 | 0.00 |

| | | | | | |
|---|---|---|---|---|---|
| 2044 On 01/08/2024 Bond Future | 13.25 | Put | Buy | 137 | 0.00 |
| **Grand Total for Daily Detailed Turnover** | | | **6,642** | | **0.00** |