

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/05/2024

TO DATE : 17/05/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/08/2024 Bond Future			Buy	20	0.00
2025 On 01/08/2024 Bond Future			Sell	20	0.00
2025 On 01/08/2024 Bond Future			Buy	130	0.00
2025 On 01/08/2024 Bond Future			Sell	130	0.00
2025 On 01/08/2024 Bond Future			Buy	150	0.00
2025 On 01/08/2024 Bond Future			Sell	150	0.00
2025 On 01/08/2024 Bond Future			Sell	300	0.00
2025 On 01/08/2024 Bond Future			Buy	300	0.00
2025 On 01/08/2024 Bond Future			Buy	300	0.00
2025 On 01/08/2024 Bond Future			Sell	300	0.00
R2030 Bond Future					
2030 On 01/08/2024 Bond Future			Buy	150	0.00
2030 On 01/08/2024 Bond Future			Sell	150	0.00
2030 On 01/08/2024 Bond Future			Buy	150	0.00
2030 On 01/08/2024 Bond Future			Sell	150	0.00
2030 On 07/11/2024 Bond Future			Buy	1,000	0.00
2030 On 07/11/2024 Bond Future			Sell	1,000	0.00
2030 On 07/11/2024 Bond Future			Buy	1,000	0.00
2030 On 07/11/2024 Bond Future			Sell	1,000	0.00

R2035 Bond Future

R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
R035 On 01/08/2024 Bond Future	Buy	1,000	0.00
R035 On 01/08/2024 Bond Future	Sell	1,000	0.00
Grand Total for Daily Detailed Turnover		6,200	0.00