

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/12/2023

TO DATE : 06/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Sell	10	0.00
2030 On 01/02/2024 Bond Future			Buy	10	0.00
2030 On 01/02/2024 Bond Future			Sell	25	0.00
2030 On 01/02/2024 Bond Future			Buy	25	0.00
2030 On 01/02/2024 Bond Future			Sell	75	0.00
2030 On 01/02/2024 Bond Future			Buy	75	0.00
2030 On 01/02/2024 Bond Future			Buy	100	0.00
2030 On 01/02/2024 Bond Future			Sell	100	0.00
2030 On 01/02/2024 Bond Future			Buy	100	0.00
2030 On 01/02/2024 Bond Future			Sell	100	0.00
2030 On 01/02/2024 Bond Future			Sell	349	0.00
2030 On 01/02/2024 Bond Future			Buy	349	0.00
2030 On 01/02/2024 Bond Future			Buy	459	0.00
2030 On 01/02/2024 Bond Future			Sell	459	0.00
R2032 Bond Future					
2032 On 01/02/2024 Bond Future		11.35 Put	Sell	28	0.00
2032 On 01/02/2024 Bond Future		11.35 Put	Buy	28	0.00
2032 On 01/02/2024 Bond Future		11.35 Put	Sell	42	0.00
2032 On 01/02/2024 Bond Future		11.35 Put	Buy	42	0.00
2032 On 01/02/2024 Bond Future		11.35 Put	Sell	63	0.00

2032 On 01/02/2024 Bond Future	11.35 Put	Buy	63	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	90	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	90	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	136	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	136	0.00
2032 On 07/11/2024 Bond Future		Sell	166	0.00
2032 On 07/11/2024 Bond Future		Buy	166	0.00
2032 On 07/11/2024 Bond Future		Sell	166	0.00
2032 On 07/11/2024 Bond Future		Buy	166	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	374	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	374	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	2,345	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	2,345	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	5,422	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	5,422	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Sell	8,500	0.00
2032 On 01/02/2024 Bond Future	11.35 Put	Buy	8,500	0.00
R2035 Bond Future				
R035 On 07/11/2024 Bond Future		Buy	72	0.00
R035 On 07/11/2024 Bond Future		Sell	72	0.00
R035 On 07/11/2024 Bond Future		Buy	87	0.00
R035 On 07/11/2024 Bond Future		Sell	87	0.00
R035 On 01/02/2024 Bond Future		Sell	1,000	0.00
R035 On 01/02/2024 Bond Future		Buy	1,000	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	150	0.00
2040 On 01/02/2024 Bond Future	Buy	150	0.00
2040 On 01/02/2024 Bond Future	Sell	700	0.00
2040 On 01/02/2024 Bond Future	Buy	700	0.00
2040 On 01/02/2024 Bond Future	Sell	850	0.00
2040 On 01/02/2024 Bond Future	Buy	850	0.00
Grand Total for Daily Detailed Turnover		21,309	0.00