

INTEREST RATE AND CURRENCY DERIVATIVES**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 26/01/2024

TO DATE : 26/01/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 02/05/2024 Bond Future			Sell	918	0.00
2050 On 02/05/2024 Bond Future			Buy	918	0.00
2050 On 01/02/2024 Bond Future			Sell	918	0.00
2050 On 01/02/2024 Bond Future			Buy	918	0.00
IGOV Index Future					
IGOV On 02/05/2024 Index Future			Sell	181	0.00
IGOV On 02/05/2024 Index Future			Buy	181	0.00
IGOV On 02/05/2024 Index Future			Sell	181	0.00
IGOV On 02/05/2024 Index Future			Buy	181	0.00
IGOV On 01/02/2024 Index Future			Sell	181	0.00
IGOV On 01/02/2024 Index Future			Buy	181	0.00
IGOV On 01/02/2024 Index Future			Sell	181	0.00
IGOV On 01/02/2024 Index Future			Buy	181	0.00
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Buy	7	0.00
R186 On 02/05/2024 Bond Future			Sell	7	0.00
R186 On 02/05/2024 Bond Future			Buy	12	0.00
R186 On 02/05/2024 Bond Future			Sell	12	0.00
R186 On 02/05/2024 Bond Future			Buy	20	0.00
R186 On 02/05/2024 Bond Future			Sell	20	0.00

R186 On 02/05/2024 Bond Future	Buy	26	0.00
R186 On 02/05/2024 Bond Future	Sell	26	0.00
R186 On 02/05/2024 Bond Future	Buy	36	0.00
R186 On 02/05/2024 Bond Future	Sell	36	0.00
R186 On 02/05/2024 Bond Future	Buy	42	0.00
R186 On 02/05/2024 Bond Future	Sell	42	0.00
R186 On 02/05/2024 Bond Future	Buy	43	0.00
R186 On 02/05/2024 Bond Future	Sell	43	0.00
R186 On 02/05/2024 Bond Future	Buy	57	0.00
R186 On 02/05/2024 Bond Future	Sell	57	0.00
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	Buy	93	0.00
R186 On 02/05/2024 Bond Future	Sell	93	0.00
R186 On 02/05/2024 Bond Future	Buy	96	0.00
R186 On 02/05/2024 Bond Future	Sell	96	0.00
R186 On 02/05/2024 Bond Future	Buy	109	0.00
R186 On 02/05/2024 Bond Future	Sell	109	0.00
R186 On 02/05/2024 Bond Future	Buy	112	0.00
R186 On 02/05/2024 Bond Future	Sell	112	0.00
R186 On 02/05/2024 Bond Future	Buy	177	0.00
R186 On 02/05/2024 Bond Future	Sell	177	0.00
R186 On 02/05/2024 Bond Future	Buy	208	0.00
R186 On 02/05/2024 Bond Future	Sell	208	0.00
R186 On 02/05/2024 Bond Future	Buy	522	0.00
R186 On 02/05/2024 Bond Future	Sell	522	0.00

R186 On 02/05/2024 Bond Future	Buy	1,952	0.00
R186 On 02/05/2024 Bond Future	Sell	1,952	0.00
R186 On 02/05/2024 Bond Future	Buy	3,614	0.00
R186 On 02/05/2024 Bond Future	Sell	3,614	0.00
R186 On 02/05/2024 Bond Future	Buy	6,162	0.00
R186 On 02/05/2024 Bond Future	Sell	6,162	0.00
R186 On 02/05/2024 Bond Future	Sell	13,334	0.00
R186 On 02/05/2024 Bond Future	Buy	13,334	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Sell	26	0.00
2032 On 02/05/2024 Bond Future	Buy	26	0.00
2032 On 02/05/2024 Bond Future	Sell	44	0.00
2032 On 02/05/2024 Bond Future	Buy	44	0.00
2032 On 02/05/2024 Bond Future	Buy	70	0.00
2032 On 02/05/2024 Bond Future	Sell	70	0.00
2032 On 01/02/2024 Bond Future	Buy	301	0.00
2032 On 01/02/2024 Bond Future	Sell	301	0.00
2032 On 02/05/2024 Bond Future	Sell	308	0.00
2032 On 02/05/2024 Bond Future	Buy	308	0.00
2032 On 01/02/2024 Bond Future	Buy	404	0.00
2032 On 01/02/2024 Bond Future	Sell	404	0.00
2032 On 02/05/2024 Bond Future	Sell	414	0.00
2032 On 02/05/2024 Bond Future	Buy	414	0.00
2032 On 01/02/2024 Bond Future	Buy	912	0.00
2032 On 01/02/2024 Bond Future	Sell	912	0.00

2032 On 02/05/2024 Bond Future	Sell	935	0.00
2032 On 02/05/2024 Bond Future	Buy	935	0.00
2032 On 01/02/2024 Bond Future	Buy	1,038	0.00
2032 On 01/02/2024 Bond Future	Sell	1,038	0.00
2032 On 01/02/2024 Bond Future	Buy	1,062	0.00
2032 On 01/02/2024 Bond Future	Sell	1,062	0.00
2032 On 02/05/2024 Bond Future	Sell	1,064	0.00
2032 On 02/05/2024 Bond Future	Buy	1,064	0.00
2032 On 02/05/2024 Bond Future	Sell	1,088	0.00
2032 On 02/05/2024 Bond Future	Buy	1,088	0.00
2032 On 01/02/2024 Bond Future	Buy	1,179	0.00
2032 On 01/02/2024 Bond Future	Sell	1,179	0.00
2032 On 02/05/2024 Bond Future	Sell	1,208	0.00
2032 On 02/05/2024 Bond Future	Buy	1,208	0.00
2032 On 01/02/2024 Bond Future	Buy	4,896	0.00
2032 On 01/02/2024 Bond Future	Sell	4,896	0.00
2032 On 02/05/2024 Bond Future	Sell	5,017	0.00
2032 On 02/05/2024 Bond Future	Buy	5,017	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Sell	263	0.00
R035 On 02/05/2024 Bond Future	Buy	263	0.00
R035 On 02/05/2024 Bond Future	Sell	263	0.00
R035 On 02/05/2024 Bond Future	Buy	263	0.00
R2037 Bond Future			
2037 On 02/05/2024 Bond Future	Sell	613	0.00

2037 On 02/05/2024 Bond Future	Buy	613	0.00
2037 On 02/05/2024 Bond Future	Sell	2,303	0.00
2037 On 02/05/2024 Bond Future	Buy	2,303	0.00
2037 On 02/05/2024 Bond Future	Sell	2,916	0.00
2037 On 02/05/2024 Bond Future	Buy	2,916	0.00
R213 Bond Future			
R213 On 02/05/2024 Bond Future	Sell	20	0.00
R213 On 02/05/2024 Bond Future	Buy	20	0.00
R213 On 02/05/2024 Bond Future	Sell	21	0.00
R213 On 02/05/2024 Bond Future	Buy	21	0.00
R213 On 02/05/2024 Bond Future	Sell	41	0.00
R213 On 02/05/2024 Bond Future	Buy	41	0.00
Grand Total for Daily Detailed Turnover		55,654	0.00