

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/03/2024

TO DATE : 22/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Sell	149	0.00
R186 On 02/05/2024 Bond Future			Buy	149	0.00
R186 On 02/05/2024 Bond Future			Sell	159	0.00
R186 On 02/05/2024 Bond Future			Buy	159	0.00
R186 On 02/05/2024 Bond Future			Buy	600	0.00
R186 On 02/05/2024 Bond Future			Sell	600	0.00
R186 On 02/05/2024 Bond Future			Buy	600	0.00
R186 On 02/05/2024 Bond Future			Sell	600	0.00
R186 On 02/05/2024 Bond Future			Sell	2,746	0.00
R186 On 02/05/2024 Bond Future			Buy	2,746	0.00
R186 On 02/05/2024 Bond Future			Buy	3,054	0.00
R186 On 02/05/2024 Bond Future			Sell	3,054	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	44	0.00
2030 On 02/05/2024 Bond Future			Buy	44	0.00
2030 On 02/05/2024 Bond Future			Sell	44	0.00
2030 On 02/05/2024 Bond Future			Buy	44	0.00
R2032 Bond Future					
2032 On 02/05/2024 Bond Future			Sell	8	0.00
2032 On 02/05/2024 Bond Future			Buy	8	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future	Buy	7	0.00
R035 On 02/05/2024 Bond Future	Sell	7	0.00
R035 On 02/05/2024 Bond Future	Buy	51	0.00
R035 On 02/05/2024 Bond Future	Buy	51	0.00
R035 On 02/05/2024 Bond Future	Sell	51	0.00
R035 On 02/05/2024 Bond Future	Sell	51	0.00
R035 On 02/05/2024 Bond Future	Buy	53	0.00
R035 On 02/05/2024 Bond Future	Sell	53	0.00
R035 On 02/05/2024 Bond Future	Buy	60	0.00
R035 On 02/05/2024 Bond Future	Sell	60	0.00

R2037 Bond Future

2037 On 02/05/2024 Bond Future	Sell	80	0.00
2037 On 02/05/2024 Bond Future	Buy	80	0.00
2037 On 02/05/2024 Bond Future	Sell	80	0.00
2037 On 02/05/2024 Bond Future	Buy	80	0.00

R2040 Bond Future

2040 On 02/05/2024 Bond Future	Buy	8	0.00
2040 On 02/05/2024 Bond Future	Buy	8	0.00
2040 On 02/05/2024 Bond Future	Sell	8	0.00
2040 On 02/05/2024 Bond Future	Sell	8	0.00
2040 On 02/05/2024 Bond Future	Sell	207	0.00
2040 On 02/05/2024 Bond Future	Buy	207	0.00

R2044 Bond Future

2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	7	0.00
2044 On 02/05/2024 Bond Future	Sell	7	0.00
2044 On 02/05/2024 Bond Future	Sell	11	0.00
2044 On 02/05/2024 Bond Future	Buy	11	0.00
2044 On 02/05/2024 Bond Future	Buy	11	0.00
2044 On 02/05/2024 Bond Future	Sell	11	0.00
2044 On 07/11/2024 Bond Future	Sell	100	0.00
2044 On 07/11/2024 Bond Future	Buy	100	0.00
2044 On 07/11/2024 Bond Future	Sell	100	0.00
2044 On 07/11/2024 Bond Future	Buy	100	0.00
2044 On 07/11/2024 Bond Future	Sell	200	0.00
2044 On 07/11/2024 Bond Future	Buy	200	0.00

R209 Bond Future

R209 On 02/05/2024 Bond Future

Sell

246

0.00

R209 On 02/05/2024 Bond Future

Buy

246

0.00

Grand Total for Daily Detailed Turnover

8,696

0.00