

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/03/2024

TO DATE : 27/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Sell	3	0.00
R186 On 02/05/2024 Bond Future			Buy	3	0.00
R186 On 02/05/2024 Bond Future			Sell	11	0.00
R186 On 02/05/2024 Bond Future			Buy	11	0.00
R186 On 02/05/2024 Bond Future			Sell	50	0.00
R186 On 02/05/2024 Bond Future			Buy	50	0.00
R186 On 02/05/2024 Bond Future			Sell	64	0.00
R186 On 02/05/2024 Bond Future			Buy	64	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future			Sell	1	0.00
2030 On 02/05/2024 Bond Future			Buy	1	0.00
2030 On 02/05/2024 Bond Future			Sell	1	0.00
2030 On 02/05/2024 Bond Future			Buy	1	0.00
2030 On 02/05/2024 Bond Future			Sell	3	0.00
2030 On 02/05/2024 Bond Future			Buy	3	0.00
2030 On 02/05/2024 Bond Future			Sell	4	0.00
2030 On 02/05/2024 Bond Future			Buy	4	0.00
2030 On 02/05/2024 Bond Future			Sell	5	0.00
2030 On 02/05/2024 Bond Future			Buy	5	0.00
2030 On 02/05/2024 Bond Future			Buy	14	0.00

2030 On 02/05/2024 Bond Future	Sell	14	0.00
2030 On 02/05/2024 Bond Future	Sell	14	0.00
2030 On 02/05/2024 Bond Future	Buy	14	0.00
R2032 Bond Future			
2032 On 02/05/2024 Bond Future	Sell	2	0.00
2032 On 02/05/2024 Bond Future	Buy	2	0.00
2032 On 02/05/2024 Bond Future	Sell	2	0.00
2032 On 02/05/2024 Bond Future	Buy	2	0.00
2032 On 02/05/2024 Bond Future	Sell	3	0.00
2032 On 02/05/2024 Bond Future	Buy	3	0.00
2032 On 02/05/2024 Bond Future	Sell	5	0.00
2032 On 02/05/2024 Bond Future	Buy	5	0.00
2032 On 02/05/2024 Bond Future	Sell	6	0.00
2032 On 02/05/2024 Bond Future	Buy	6	0.00
2032 On 02/05/2024 Bond Future	Buy	18	0.00
2032 On 02/05/2024 Bond Future	Sell	18	0.00
2032 On 02/05/2024 Bond Future	Sell	18	0.00
2032 On 02/05/2024 Bond Future	Buy	18	0.00
2032 On 02/05/2024 Bond Future	Sell	120	0.00
2032 On 02/05/2024 Bond Future	Buy	120	0.00
2032 On 02/05/2024 Bond Future	Sell	240	0.00
2032 On 02/05/2024 Bond Future	Buy	240	0.00
2032 On 02/05/2024 Bond Future	Buy	500	0.00
2032 On 02/05/2024 Bond Future	Sell	500	0.00
2032 On 02/05/2024 Bond Future	Buy	500	0.00

2032 On 02/05/2024 Bond Future	Sell	500	0.00
2032 On 02/05/2024 Bond Future	Buy	500	0.00
2032 On 02/05/2024 Bond Future	Sell	500	0.00
2032 On 02/05/2024 Bond Future	Sell	820	0.00
2032 On 02/05/2024 Bond Future	Buy	820	0.00
2032 On 02/05/2024 Bond Future	Sell	1,530	0.00
2032 On 02/05/2024 Bond Future	Buy	1,530	0.00
2032 On 02/05/2024 Bond Future	Sell	2,710	0.00
2032 On 02/05/2024 Bond Future	Buy	2,710	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future	Sell	2	0.00
R035 On 02/05/2024 Bond Future	Buy	2	0.00
R035 On 02/05/2024 Bond Future	Sell	3	0.00
R035 On 02/05/2024 Bond Future	Buy	3	0.00
R035 On 02/05/2024 Bond Future	Sell	5	0.00
R035 On 02/05/2024 Bond Future	Buy	5	0.00
R035 On 02/05/2024 Bond Future	Sell	7	0.00
R035 On 02/05/2024 Bond Future	Buy	7	0.00
R035 On 02/05/2024 Bond Future	Sell	9	0.00
R035 On 02/05/2024 Bond Future	Buy	9	0.00
R035 On 02/05/2024 Bond Future	Buy	26	0.00
R035 On 02/05/2024 Bond Future	Buy	26	0.00
R035 On 02/05/2024 Bond Future	Sell	26	0.00
R035 On 02/05/2024 Bond Future	Sell	26	0.00
R035 On 02/05/2024 Bond Future	Buy	106	0.00

R035 On 02/05/2024 Bond Future	Sell	106	0.00
R2037 Bond Future			
2037 On 02/05/2024 Bond Future	Sell	3	0.00
2037 On 02/05/2024 Bond Future	Buy	3	0.00
2037 On 02/05/2024 Bond Future	Sell	3	0.00
2037 On 02/05/2024 Bond Future	Buy	3	0.00
2037 On 02/05/2024 Bond Future	Sell	4	0.00
2037 On 02/05/2024 Bond Future	Buy	4	0.00
2037 On 02/05/2024 Bond Future	Sell	6	0.00
2037 On 02/05/2024 Bond Future	Buy	6	0.00
2037 On 02/05/2024 Bond Future	Sell	10	0.00
2037 On 02/05/2024 Bond Future	Buy	10	0.00
2037 On 02/05/2024 Bond Future	Buy	17	0.00
2037 On 02/05/2024 Bond Future	Sell	17	0.00
2037 On 02/05/2024 Bond Future	Sell	61	0.00
2037 On 02/05/2024 Bond Future	Buy	61	0.00
2037 On 02/05/2024 Bond Future	Buy	87	0.00
2037 On 02/05/2024 Bond Future	Sell	87	0.00
2037 On 02/05/2024 Bond Future	Sell	87	0.00
2037 On 02/05/2024 Bond Future	Buy	87	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	6	0.00
2040 On 02/05/2024 Bond Future	Buy	6	0.00
2040 On 02/05/2024 Bond Future	Sell	6	0.00
2040 On 02/05/2024 Bond Future	Buy	6	0.00

2040 On 02/05/2024 Bond Future	Sell	9	0.00
2040 On 02/05/2024 Bond Future	Buy	9	0.00
2040 On 02/05/2024 Bond Future	Sell	12	0.00
2040 On 02/05/2024 Bond Future	Buy	12	0.00
2040 On 02/05/2024 Bond Future	Sell	67	0.00
2040 On 02/05/2024 Bond Future	Buy	67	0.00
2040 On 02/05/2024 Bond Future	Buy	100	0.00
2040 On 02/05/2024 Bond Future	Sell	100	0.00
2040 On 02/05/2024 Bond Future	Sell	100	0.00
2040 On 02/05/2024 Bond Future	Buy	100	0.00

R2044 Bond Future

2044 On 02/05/2024 Bond Future	Sell	3	0.00
2044 On 02/05/2024 Bond Future	Buy	3	0.00
2044 On 02/05/2024 Bond Future	Sell	4	0.00
2044 On 02/05/2024 Bond Future	Buy	4	0.00
2044 On 02/05/2024 Bond Future	Sell	8	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Buy	15	0.00
2044 On 02/05/2024 Bond Future	Buy	15	0.00
2044 On 02/05/2024 Bond Future	Sell	15	0.00
2044 On 02/05/2024 Bond Future	Sell	15	0.00
2044 On 02/05/2024 Bond Future	Sell	50	0.00
2044 On 02/05/2024 Bond Future	Buy	50	0.00
2044 On 02/05/2024 Bond Future	Sell	50	0.00
2044 On 02/05/2024 Bond Future	Buy	50	0.00

2044 On 02/05/2024 Bond Future	Sell	50	0.00
2044 On 02/05/2024 Bond Future	Buy	50	0.00
2044 On 02/05/2024 Bond Future	Sell	300	0.00
2044 On 02/05/2024 Bond Future	Buy	300	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00
2044 On 02/05/2024 Bond Future	Buy	500	0.00
2044 On 02/05/2024 Bond Future	Sell	500	0.00

R2048 Bond Future

R248 On 02/05/2024 Bond Future	Sell	1	0.00
R248 On 02/05/2024 Bond Future	Buy	1	0.00
R248 On 02/05/2024 Bond Future	Sell	1	0.00
R248 On 02/05/2024 Bond Future	Buy	1	0.00
R248 On 02/05/2024 Bond Future	Sell	1	0.00
R248 On 02/05/2024 Bond Future	Buy	1	0.00
R248 On 02/05/2024 Bond Future	Sell	3	0.00
R248 On 02/05/2024 Bond Future	Buy	3	0.00
R248 On 02/05/2024 Bond Future	Sell	4	0.00
R248 On 02/05/2024 Bond Future	Buy	4	0.00
R248 On 02/05/2024 Bond Future	Sell	17	0.00
R248 On 02/05/2024 Bond Future	Buy	17	0.00
R248 On 02/05/2024 Bond Future	Sell	27	0.00
R248 On 02/05/2024 Bond Future	Buy	27	0.00

R248 On 02/05/2024 Bond Future	Sell	27	0.00
R248 On 02/05/2024 Bond Future	Buy	27	0.00
R248 On 02/05/2024 Bond Future	Sell	130	0.00
R248 On 02/05/2024 Bond Future	Buy	130	0.00
R248 On 02/05/2024 Bond Future	Sell	130	0.00
R248 On 02/05/2024 Bond Future	Buy	130	0.00
R248 On 02/05/2024 Bond Future	Buy	130	0.00
R248 On 02/05/2024 Bond Future	Sell	130	0.00
R248 On 02/05/2024 Bond Future	Buy	756	0.00
R248 On 02/05/2024 Bond Future	Sell	756	0.00
R248 On 02/05/2024 Bond Future	Sell	756	0.00
R248 On 02/05/2024 Bond Future	Buy	756	0.00
R248 On 02/05/2024 Bond Future	Sell	756	0.00
R248 On 02/05/2024 Bond Future	Buy	756	0.00
R248 On 02/05/2024 Bond Future	Buy	886	0.00
R248 On 02/05/2024 Bond Future	Sell	886	0.00
R248 On 02/05/2024 Bond Future	Buy	886	0.00
R248 On 02/05/2024 Bond Future	Sell	886	0.00
R248 On 02/05/2024 Bond Future	Sell	886	0.00
R248 On 02/05/2024 Bond Future	Buy	886	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Sell	2	0.00
R209 On 02/05/2024 Bond Future	Buy	2	0.00
R209 On 02/05/2024 Bond Future	Sell	2	0.00
R209 On 02/05/2024 Bond Future	Buy	2	0.00

R209 On 02/05/2024 Bond Future	Sell	3	0.00
R209 On 02/05/2024 Bond Future	Buy	3	0.00
R209 On 02/05/2024 Bond Future	Sell	5	0.00
R209 On 02/05/2024 Bond Future	Buy	5	0.00
R209 On 02/05/2024 Bond Future	Sell	8	0.00
R209 On 02/05/2024 Bond Future	Buy	8	0.00
R209 On 02/05/2024 Bond Future	Buy	20	0.00
R209 On 02/05/2024 Bond Future	Buy	20	0.00
R209 On 02/05/2024 Bond Future	Sell	20	0.00
R209 On 02/05/2024 Bond Future	Sell	20	0.00
R209 On 02/05/2024 Bond Future	Buy	370	0.00
R209 On 02/05/2024 Bond Future	Sell	370	0.00

R213 Bond Future

R213 On 02/05/2024 Bond Future	Sell	1	0.00
R213 On 02/05/2024 Bond Future	Buy	1	0.00
R213 On 02/05/2024 Bond Future	Sell	1	0.00
R213 On 02/05/2024 Bond Future	Buy	1	0.00
R213 On 02/05/2024 Bond Future	Sell	2	0.00
R213 On 02/05/2024 Bond Future	Buy	2	0.00
R213 On 02/05/2024 Bond Future	Sell	2	0.00
R213 On 02/05/2024 Bond Future	Buy	2	0.00
R213 On 02/05/2024 Bond Future	Sell	3	0.00
R213 On 02/05/2024 Bond Future	Buy	3	0.00
R213 On 02/05/2024 Bond Future	Sell	9	0.00
R213 On 02/05/2024 Bond Future	Sell	9	0.00

R213 On 02/05/2024 Bond Future	Buy	9	0.00
R213 On 02/05/2024 Bond Future	Buy	9	0.00
Grand Total for Daily Detailed Turnover		15,755	0.00