

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 23/05/2024

TO DATE : 23/05/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R202 Bond Future</b>					
R202 On 07/08/2025 Bond Future			Buy	7	0.00
R202 On 07/08/2025 Bond Future			Sell	7	0.00
<b>R2030 Bond Future</b>					
2030 On 01/08/2024 Bond Future			Sell	82	0.00
2030 On 01/08/2024 Bond Future			Buy	82	0.00
2030 On 01/08/2024 Bond Future			Sell	111	0.00
2030 On 01/08/2024 Bond Future			Buy	111	0.00
2030 On 01/08/2024 Bond Future			Sell	200	0.00
2030 On 01/08/2024 Bond Future			Buy	200	0.00
2030 On 01/08/2024 Bond Future			Sell	200	0.00
2030 On 01/08/2024 Bond Future			Buy	200	0.00
2030 On 01/08/2024 Bond Future			Sell	200	0.00
2030 On 01/08/2024 Bond Future			Buy	200	0.00
2030 On 01/08/2024 Bond Future			Sell	1,443	0.00
2030 On 01/08/2024 Bond Future			Buy	1,443	0.00
2030 On 01/08/2024 Bond Future			Sell	2,003	0.00
2030 On 01/08/2024 Bond Future			Buy	2,003	0.00
2030 On 01/08/2024 Bond Future			Buy	3,639	0.00
2030 On 01/08/2024 Bond Future			Sell	3,639	0.00

R2037 Bond Future

2037 On 01/08/2024 Bond Future	Sell	131	0.00
2037 On 01/08/2024 Bond Future	Buy	131	0.00

R2048 Bond Future

R248 On 01/08/2024 Bond Future	Sell	42	0.00
R248 On 01/08/2024 Bond Future	Buy	42	0.00
R248 On 01/08/2024 Bond Future	Sell	42	0.00
R248 On 01/08/2024 Bond Future	Buy	42	0.00
R248 On 01/08/2024 Bond Future	Buy	65	0.00
R248 On 01/08/2024 Bond Future	Sell	65	0.00
R248 On 01/08/2024 Bond Future	Buy	65	0.00
R248 On 01/08/2024 Bond Future	Sell	65	0.00

**Grand Total for Daily Detailed Turnover** **8,230** **0.00**