

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 25/09/2024

TO DATE : 25/09/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R186 Bond Future</b>					
R186 On 07/11/2024 Bond Future			Buy	200	0.00
R186 On 07/11/2024 Bond Future			Sell	200	0.00
R186 On 07/11/2024 Bond Future			Buy	450	0.00
R186 On 07/11/2024 Bond Future			Sell	450	0.00
R186 On 07/11/2024 Bond Future			Sell	603	0.00
R186 On 07/11/2024 Bond Future			Buy	603	0.00
R186 On 07/11/2024 Bond Future			Sell	603	0.00
R186 On 07/11/2024 Bond Future			Buy	603	0.00
R186 On 07/11/2024 Bond Future			Buy	1,000	0.00
R186 On 07/11/2024 Bond Future			Sell	1,000	0.00
R186 On 07/11/2024 Bond Future			Buy	1,100	0.00
R186 On 07/11/2024 Bond Future			Sell	1,100	0.00
R186 On 07/11/2024 Bond Future			Buy	2,750	0.00
R186 On 07/11/2024 Bond Future			Sell	2,750	0.00
R186 On 07/11/2024 Bond Future			Buy	17,134	0.00
R186 On 07/11/2024 Bond Future			Sell	17,134	0.00
R186 On 06/02/2025 Bond Future			Buy	17,134	0.00
R186 On 06/02/2025 Bond Future			Sell	17,134	0.00
<b>R2030 Bond Future</b>					
2030 On 07/11/2024 Bond Future			Sell	24	0.00

2030 On 07/11/2024 Bond Future	Buy	24	0.00
2030 On 07/11/2024 Bond Future	Sell	3,500	0.00
2030 On 07/11/2024 Bond Future	Buy	3,500	0.00
2030 On 07/11/2024 Bond Future	Buy	28,810	0.00
2030 On 07/11/2024 Bond Future	Sell	28,810	0.00
2030 On 06/02/2025 Bond Future	Buy	28,810	0.00
2030 On 06/02/2025 Bond Future	Sell	28,810	0.00
<b>R2032 Bond Future</b>			
2032 On 06/02/2025 Bond Future	Sell	16,670	0.00
2032 On 06/02/2025 Bond Future	Buy	16,670	0.00
2032 On 07/11/2024 Bond Future	Buy	16,670	0.00
2032 On 07/11/2024 Bond Future	Sell	16,670	0.00
<b>R2035 Bond Future</b>			
R035 On 07/11/2024 Bond Future	Buy	230	0.00
R035 On 07/11/2024 Bond Future	Sell	230	0.00
R035 On 07/11/2024 Bond Future	Buy	16,070	0.00
R035 On 07/11/2024 Bond Future	Sell	16,070	0.00
R035 On 06/02/2025 Bond Future	Sell	16,070	0.00
R035 On 06/02/2025 Bond Future	Buy	16,070	0.00
<b>R2037 Bond Future</b>			
2037 On 06/02/2025 Bond Future	Buy	9,680	0.00
2037 On 06/02/2025 Bond Future	Sell	9,680	0.00
2037 On 07/11/2024 Bond Future	Sell	9,680	0.00
2037 On 07/11/2024 Bond Future	Buy	9,680	0.00

### R2040 Bond Future

2040 On 06/02/2025 Bond Future	Buy	5,670	0.00
2040 On 06/02/2025 Bond Future	Sell	5,670	0.00
2040 On 07/11/2024 Bond Future	Sell	5,670	0.00
2040 On 07/11/2024 Bond Future	Buy	5,670	0.00

### R2044 Bond Future

2044 On 07/11/2024 Bond Future	Sell	16	0.00
2044 On 07/11/2024 Bond Future	Buy	16	0.00
2044 On 07/11/2024 Bond Future	Buy	50	0.00
2044 On 07/11/2024 Bond Future	Sell	50	0.00
2044 On 07/11/2024 Bond Future	Buy	50	0.00
2044 On 07/11/2024 Bond Future	Sell	50	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	Sell	470	0.00
2044 On 07/11/2024 Bond Future	Buy	470	0.00
2044 On 06/02/2025 Bond Future	Buy	470	0.00
2044 On 06/02/2025 Bond Future	Sell	470	0.00

### R2048 Bond Future

R248 On 06/02/2025 Bond Future	Buy	193,385	0.00
R248 On 06/02/2025 Bond Future	Sell	193,385	0.00
R248 On 07/11/2024 Bond Future	Buy	193,385	0.00
R248 On 07/11/2024 Bond Future	Sell	193,385	0.00

R209 Bond Future

R209 On 07/11/2024 Bond Future	Buy	115	0.00
R209 On 07/11/2024 Bond Future	Sell	115	0.00
R209 On 07/11/2024 Bond Future	Buy	115	0.00
R209 On 07/11/2024 Bond Future	Sell	115	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Sell	34	0.00
R213 On 07/11/2024 Bond Future	Buy	34	0.00
R213 On 07/11/2024 Bond Future	Sell	34	0.00
R213 On 07/11/2024 Bond Future	Buy	34	0.00

**Grand Total for Daily Detailed Turnover**

**586,752** **0.00**