

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/12/2024

TO DATE : 24/12/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 06/02/2025 Bond Future			Buy	230	0.00
2030 On 06/02/2025 Bond Future			Sell	230	0.00
2030 On 06/02/2025 Bond Future			Buy	230	0.00
2030 On 06/02/2025 Bond Future			Sell	230	0.00
R2032 Bond Future					
2032 On 06/02/2025 Bond Future			Sell	25	0.00
2032 On 06/02/2025 Bond Future			Buy	25	0.00
2032 On 06/02/2025 Bond Future			Sell	40	0.00
2032 On 06/02/2025 Bond Future			Buy	40	0.00
2032 On 06/02/2025 Bond Future			Sell	65	0.00
2032 On 06/02/2025 Bond Future			Buy	65	0.00
R2037 Bond Future					
2037 On 06/02/2025 Bond Future			Buy	100	0.00
2037 On 06/02/2025 Bond Future			Sell	100	0.00
2037 On 06/02/2025 Bond Future			Buy	100	0.00
2037 On 06/02/2025 Bond Future			Sell	100	0.00
2037 On 06/02/2025 Bond Future			Buy	170	0.00
2037 On 06/02/2025 Bond Future			Sell	170	0.00
2037 On 06/02/2025 Bond Future			Buy	274	0.00
2037 On 06/02/2025 Bond Future			Sell	274	0.00

2037 On 06/02/2025 Bond Future	Buy	780	0.00
2037 On 06/02/2025 Bond Future	Sell	780	0.00
2037 On 06/02/2025 Bond Future	Buy	3,020	0.00
2037 On 06/02/2025 Bond Future	Sell	3,020	0.00
2037 On 06/02/2025 Bond Future	Buy	4,444	0.00
2037 On 06/02/2025 Bond Future	Sell	4,444	0.00
R2038 Bond Future			
R038 On 06/02/2025 Bond Future	Sell	6	0.00
R038 On 06/02/2025 Bond Future	Buy	6	0.00
Grand Total for Daily Detailed Turnover		9,484	0.00