

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 20/12/2023

TO DATE : 20/12/2023

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>GOVI Index Future</b>					
GOVI On 01/02/2024 Index Future			Sell	3	0.00
GOVI On 01/02/2024 Index Future			Buy	3	0.00
GOVI On 01/02/2024 Index Future			Sell	4	0.00
GOVI On 01/02/2024 Index Future			Buy	4	0.00
GOVI On 01/02/2024 Index Future			Sell	7	0.00
GOVI On 01/02/2024 Index Future			Buy	7	0.00
<b>I2029 Bond Future</b>					
2029 On 06/02/2025 Bond Future			Sell	6	0.00
2029 On 06/02/2025 Bond Future			Buy	6	0.00
2029 On 06/02/2025 Bond Future			Sell	7	0.00
2029 On 06/02/2025 Bond Future			Buy	7	0.00
2029 On 06/02/2025 Bond Future			Sell	7	0.00
2029 On 06/02/2025 Bond Future			Buy	7	0.00
2029 On 06/02/2025 Bond Future			Sell	11	0.00
2029 On 06/02/2025 Bond Future			Buy	11	0.00
2029 On 06/02/2025 Bond Future			Sell	11	0.00
2029 On 06/02/2025 Bond Future			Buy	11	0.00
2029 On 06/02/2025 Bond Future			Sell	22	0.00
2029 On 06/02/2025 Bond Future			Buy	22	0.00
2029 On 06/02/2025 Bond Future			Sell	54	0.00

2029 On 06/02/2025 Bond Future	Buy	54	0.00
2029 On 06/02/2025 Bond Future	Buy	118	0.00
2029 On 06/02/2025 Bond Future	Sell	118	0.00
<b>R186 Bond Future</b>			
R186 On 01/02/2024 Bond Future	Sell	10	0.00
R186 On 01/02/2024 Bond Future	Buy	10	0.00
R186 On 01/02/2024 Bond Future	Sell	10	0.00
R186 On 01/02/2024 Bond Future	Buy	10	0.00
R186 On 01/02/2024 Bond Future	Sell	19	0.00
R186 On 01/02/2024 Bond Future	Buy	19	0.00
R186 On 01/02/2024 Bond Future	Sell	20	0.00
R186 On 01/02/2024 Bond Future	Buy	20	0.00
R186 On 01/02/2024 Bond Future	Sell	25	0.00
R186 On 01/02/2024 Bond Future	Buy	25	0.00
R186 On 01/02/2024 Bond Future	Sell	25	0.00
R186 On 01/02/2024 Bond Future	Buy	25	0.00
R186 On 01/02/2024 Bond Future	Sell	52	0.00
R186 On 01/02/2024 Bond Future	Buy	52	0.00
R186 On 01/02/2024 Bond Future	Sell	56	0.00
R186 On 01/02/2024 Bond Future	Buy	56	0.00
R186 On 01/02/2024 Bond Future	Sell	64	0.00
R186 On 01/02/2024 Bond Future	Buy	64	0.00
R186 On 01/02/2024 Bond Future	Sell	73	0.00
R186 On 01/02/2024 Bond Future	Buy	73	0.00
R186 On 01/02/2024 Bond Future	Sell	83	0.00

R186 On 01/02/2024 Bond Future	Buy	83	0.00
R186 On 01/02/2024 Bond Future	Sell	127	0.00
R186 On 01/02/2024 Bond Future	Buy	127	0.00
R186 On 01/02/2024 Bond Future	Sell	132	0.00
R186 On 01/02/2024 Bond Future	Buy	132	0.00
R186 On 01/02/2024 Bond Future	Sell	240	0.00
R186 On 01/02/2024 Bond Future	Buy	240	0.00
R186 On 01/02/2024 Bond Future	Sell	413	0.00
R186 On 01/02/2024 Bond Future	Buy	413	0.00
R186 On 01/02/2024 Bond Future	Buy	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	1,000	0.00
R186 On 01/02/2024 Bond Future	Buy	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	1,000	0.00
R186 On 01/02/2024 Bond Future	Sell	1,720	0.00
R186 On 01/02/2024 Bond Future	Buy	1,720	0.00
R186 On 01/02/2024 Bond Future	Sell	3,044	0.00
R186 On 01/02/2024 Bond Future	Buy	3,044	0.00
<b>R2030 Bond Future</b>			
2030 On 01/02/2024 Bond Future	Buy	7	0.00
2030 On 01/02/2024 Bond Future	Sell	7	0.00
2030 On 01/02/2024 Bond Future	Sell	8	0.00
2030 On 01/02/2024 Bond Future	Buy	8	0.00
2030 On 01/02/2024 Bond Future	Sell	9	0.00
2030 On 01/02/2024 Bond Future	Buy	9	0.00
2030 On 01/02/2024 Bond Future	Buy	9	0.00

2030 On 01/02/2024 Bond Future	Sell	9	0.00
2030 On 01/02/2024 Bond Future	Sell	10	0.00
2030 On 01/02/2024 Bond Future	Buy	10	0.00
2030 On 01/02/2024 Bond Future	Buy	10	0.00
2030 On 01/02/2024 Bond Future	Sell	10	0.00
2030 On 01/02/2024 Bond Future	Buy	16	0.00
2030 On 01/02/2024 Bond Future	Sell	16	0.00
2030 On 01/02/2024 Bond Future	Buy	20	0.00
2030 On 01/02/2024 Bond Future	Sell	20	0.00
2030 On 01/02/2024 Bond Future	Buy	26	0.00
2030 On 01/02/2024 Bond Future	Sell	26	0.00
2030 On 01/02/2024 Bond Future	Buy	27	0.00
2030 On 01/02/2024 Bond Future	Sell	27	0.00
2030 On 01/02/2024 Bond Future	Sell	36	0.00
2030 On 01/02/2024 Bond Future	Buy	36	0.00
2030 On 01/02/2024 Bond Future	Buy	36	0.00
2030 On 01/02/2024 Bond Future	Sell	36	0.00
2030 On 01/02/2024 Bond Future	Sell	42	0.00
2030 On 01/02/2024 Bond Future	Buy	42	0.00
2030 On 01/02/2024 Bond Future	Buy	47	0.00
2030 On 01/02/2024 Bond Future	Sell	47	0.00
2030 On 01/02/2024 Bond Future	Sell	59	0.00
2030 On 01/02/2024 Bond Future	Buy	59	0.00
2030 On 02/05/2024 Bond Future	Sell	100	0.00
2030 On 02/05/2024 Bond Future	Buy	100	0.00
2030 On 02/05/2024 Bond Future	Sell	100	0.00

2030 On 02/05/2024 Bond Future	Buy	100	0.00
2030 On 01/02/2024 Bond Future	Buy	113	0.00
2030 On 01/02/2024 Bond Future	Sell	113	0.00
2030 On 01/02/2024 Bond Future	Sell	275	0.00
2030 On 01/02/2024 Bond Future	Buy	275	0.00
2030 On 01/02/2024 Bond Future	Sell	1,590	0.00
2030 On 01/02/2024 Bond Future	Buy	1,590	0.00
2030 On 01/02/2024 Bond Future	Sell	2,600	0.00
2030 On 01/02/2024 Bond Future	Buy	2,600	0.00
2030 On 01/02/2024 Bond Future	Buy	2,600	0.00
2030 On 01/02/2024 Bond Future	Sell	2,600	0.00
2030 On 01/02/2024 Bond Future	Sell	4,189	0.00
2030 On 01/02/2024 Bond Future	Buy	4,189	0.00
2030 On 01/02/2024 Bond Future	Sell	5,907	0.00
2030 On 01/02/2024 Bond Future	Buy	5,907	0.00
<b>R2032 Bond Future</b>			
2032 On 01/02/2024 Bond Future	Sell	15	0.00
2032 On 01/02/2024 Bond Future	Buy	15	0.00
2032 On 01/02/2024 Bond Future	Sell	53	0.00
2032 On 01/02/2024 Bond Future	Buy	53	0.00
2032 On 01/02/2024 Bond Future	Sell	68	0.00
2032 On 01/02/2024 Bond Future	Buy	68	0.00
<b>R2035 Bond Future</b>			
R035 On 02/05/2024 Bond Future	Buy	70	0.00
R035 On 02/05/2024 Bond Future	Sell	70	0.00

R035 On 02/05/2024 Bond Future	Buy	220	0.00
R035 On 02/05/2024 Bond Future	Sell	220	0.00
R035 On 02/05/2024 Bond Future	Buy	1,100	0.00
R035 On 02/05/2024 Bond Future	Sell	1,100	0.00
R035 On 02/05/2024 Bond Future	Buy	1,800	0.00
R035 On 02/05/2024 Bond Future	Sell	1,800	0.00
R035 On 02/05/2024 Bond Future	Buy	3,200	0.00
R035 On 02/05/2024 Bond Future	Sell	3,200	0.00
R035 On 02/05/2024 Bond Future	Buy	6,390	0.00
R035 On 02/05/2024 Bond Future	Sell	6,390	0.00

#### R2037 Bond Future

2037 On 01/02/2024 Bond Future	Sell	5	0.00
2037 On 01/02/2024 Bond Future	Buy	5	0.00
2037 On 01/02/2024 Bond Future	Sell	19	0.00
2037 On 01/02/2024 Bond Future	Buy	19	0.00
2037 On 01/02/2024 Bond Future	Buy	24	0.00
2037 On 01/02/2024 Bond Future	Sell	24	0.00
2037 On 01/02/2024 Bond Future	Sell	24	0.00
2037 On 01/02/2024 Bond Future	Buy	24	0.00
2037 On 01/02/2024 Bond Future	Sell	341	0.00
2037 On 01/02/2024 Bond Future	Buy	341	0.00
2037 On 01/02/2024 Bond Future	Sell	342	0.00
2037 On 01/02/2024 Bond Future	Buy	342	0.00

#### R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	5	0.00
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2040 On 01/02/2024 Bond Future	Buy	5	0.00
2040 On 01/02/2024 Bond Future	Sell	5	0.00
2040 On 01/02/2024 Bond Future	Buy	5	0.00
2040 On 01/02/2024 Bond Future	Sell	8	0.00
2040 On 01/02/2024 Bond Future	Buy	8	0.00
2040 On 01/02/2024 Bond Future	Buy	18	0.00
2040 On 01/02/2024 Bond Future	Buy	18	0.00
2040 On 01/02/2024 Bond Future	Sell	18	0.00
2040 On 01/02/2024 Bond Future	Sell	18	0.00
2040 On 01/02/2024 Bond Future	Sell	147	0.00
2040 On 01/02/2024 Bond Future	Buy	147	0.00
2040 On 01/02/2024 Bond Future	Buy	147	0.00
2040 On 01/02/2024 Bond Future	Sell	147	0.00

**R2044 Bond Future**

2044 On 01/02/2024 Bond Future	Buy	3	0.00
2044 On 01/02/2024 Bond Future	Sell	3	0.00
2044 On 01/02/2024 Bond Future	Buy	6	0.00
2044 On 01/02/2024 Bond Future	Buy	6	0.00
2044 On 01/02/2024 Bond Future	Sell	6	0.00
2044 On 01/02/2024 Bond Future	Sell	6	0.00
2044 On 01/02/2024 Bond Future	Buy	8	0.00
2044 On 01/02/2024 Bond Future	Sell	8	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00

2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Sell	10	0.00
2044 On 01/02/2024 Bond Future	Buy	10	0.00
2044 On 01/02/2024 Bond Future	Buy	13	0.00
2044 On 01/02/2024 Bond Future	Sell	13	0.00
2044 On 01/02/2024 Bond Future	Sell	14	0.00
2044 On 01/02/2024 Bond Future	Buy	14	0.00
2044 On 01/02/2024 Bond Future	Sell	15	0.00
2044 On 01/02/2024 Bond Future	Buy	15	0.00
2044 On 01/02/2024 Bond Future	Buy	15	0.00
2044 On 01/02/2024 Bond Future	Sell	15	0.00
2044 On 01/02/2024 Bond Future	Buy	16	0.00
2044 On 01/02/2024 Bond Future	Sell	16	0.00
2044 On 01/02/2024 Bond Future	Buy	25	0.00
2044 On 01/02/2024 Bond Future	Sell	25	0.00
2044 On 01/02/2024 Bond Future	Buy	29	0.00
2044 On 01/02/2024 Bond Future	Sell	29	0.00
2044 On 01/02/2024 Bond Future	Buy	39	0.00
2044 On 01/02/2024 Bond Future	Sell	39	0.00
2044 On 01/02/2024 Bond Future	Buy	49	0.00
2044 On 01/02/2024 Bond Future	Sell	49	0.00
2044 On 01/02/2024 Bond Future	Buy	49	0.00
2044 On 01/02/2024 Bond Future	Sell	49	0.00
2044 On 01/02/2024 Bond Future	Sell	49	0.00
2044 On 01/02/2024 Bond Future	Buy	49	0.00
2044 On 01/02/2024 Bond Future	Buy	59	0.00



2044 On 01/02/2024 Bond Future	Sell	59	0.00
2044 On 01/02/2024 Bond Future	Buy	112	0.00
2044 On 01/02/2024 Bond Future	Sell	112	0.00
2044 On 01/02/2024 Bond Future	Buy	121	0.00
2044 On 01/02/2024 Bond Future	Sell	121	0.00
2044 On 01/02/2024 Bond Future	Buy	134	0.00
2044 On 01/02/2024 Bond Future	Sell	134	0.00
2044 On 01/02/2024 Bond Future	Buy	165	0.00
2044 On 01/02/2024 Bond Future	Sell	165	0.00
2044 On 01/02/2024 Bond Future	Buy	274	0.00
2044 On 01/02/2024 Bond Future	Sell	274	0.00
2044 On 01/02/2024 Bond Future	Buy	381	0.00
2044 On 01/02/2024 Bond Future	Sell	381	0.00
2044 On 01/02/2024 Bond Future	Buy	409	0.00
2044 On 01/02/2024 Bond Future	Sell	409	0.00
2044 On 01/02/2024 Bond Future	Buy	414	0.00
2044 On 01/02/2024 Bond Future	Sell	414	0.00
2044 On 01/02/2024 Bond Future	Buy	718	0.00
2044 On 01/02/2024 Bond Future	Sell	718	0.00
2044 On 01/02/2024 Bond Future	Buy	747	0.00
2044 On 01/02/2024 Bond Future	Sell	747	0.00
2044 On 01/02/2024 Bond Future	Buy	1,423	0.00
2044 On 01/02/2024 Bond Future	Sell	1,423	0.00
2044 On 01/02/2024 Bond Future	Buy	2,388	0.00
2044 On 01/02/2024 Bond Future	Sell	2,388	0.00
2044 On 01/02/2024 Bond Future	Sell	7,552	0.00

2044 On 01/02/2024 Bond Future	Buy	7,552	0.00
<b>R209 Bond Future</b>			
R209 On 01/02/2024 Bond Future	Sell	87	0.00
R209 On 01/02/2024 Bond Future	Buy	87	0.00
R209 On 01/02/2024 Bond Future	Buy	87	0.00
R209 On 01/02/2024 Bond Future	Sell	87	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>55,655</b>	<b>0.00</b>