

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/12/2023

TO DATE : 22/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Sell	30	0.00
R186 On 01/02/2024 Bond Future			Buy	30	0.00
R186 On 01/02/2024 Bond Future			Sell	106	0.00
R186 On 01/02/2024 Bond Future			Buy	106	0.00
R186 On 01/02/2024 Bond Future			Sell	136	0.00
R186 On 01/02/2024 Bond Future			Buy	136	0.00
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Buy	43	0.00
2030 On 01/02/2024 Bond Future			Sell	43	0.00
2030 On 01/02/2024 Bond Future			Sell	43	0.00
2030 On 01/02/2024 Bond Future			Buy	43	0.00
2030 On 02/05/2024 Bond Future			Sell	1,500	0.00
2030 On 02/05/2024 Bond Future			Buy	1,500	0.00
2030 On 02/05/2024 Bond Future			Sell	1,500	0.00
2030 On 02/05/2024 Bond Future			Buy	1,500	0.00
R2035 Bond Future					
R035 On 01/02/2024 Bond Future			Buy	51	0.00
R035 On 01/02/2024 Bond Future			Sell	51	0.00
R035 On 01/02/2024 Bond Future			Buy	51	0.00
R035 On 01/02/2024 Bond Future			Sell	51	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	20	0.00
2040 On 01/02/2024 Bond Future	Buy	20	0.00
2040 On 01/02/2024 Bond Future	Buy	20	0.00
2040 On 01/02/2024 Bond Future	Sell	20	0.00

R2044 Bond Future

2044 On 01/02/2024 Bond Future	Buy	48	0.00
2044 On 01/02/2024 Bond Future	Sell	48	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	Sell	107	0.00
2044 On 01/02/2024 Bond Future	Buy	107	0.00
2044 On 01/02/2024 Bond Future	Buy	107	0.00
2044 On 01/02/2024 Bond Future	Sell	107	0.00

Grand Total for Daily Detailed Turnover

3,821 0.00