

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/12/2023

TO DATE : 01/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Buy	15	0.00
2030 On 01/02/2024 Bond Future			Sell	15	0.00
2030 On 01/02/2024 Bond Future			Buy	15	0.00
2030 On 01/02/2024 Bond Future			Sell	15	0.00
2030 On 02/05/2024 Bond Future			Buy	36	0.00
2030 On 02/05/2024 Bond Future			Sell	36	0.00
2030 On 02/05/2024 Bond Future			Buy	36	0.00
2030 On 02/05/2024 Bond Future			Sell	36	0.00
2030 On 01/02/2024 Bond Future			Sell	750	0.00
2030 On 01/02/2024 Bond Future			Buy	750	0.00
2030 On 01/02/2024 Bond Future			Sell	2,516	0.00
2030 On 01/02/2024 Bond Future			Buy	2,516	0.00
2030 On 01/02/2024 Bond Future			Sell	3,266	0.00
2030 On 01/02/2024 Bond Future			Buy	3,266	0.00
R2032 Bond Future					
2032 On 01/02/2024 Bond Future			Buy	6	0.00
2032 On 01/02/2024 Bond Future			Buy	6	0.00
2032 On 01/02/2024 Bond Future			Sell	6	0.00
2032 On 01/02/2024 Bond Future			Sell	6	0.00
2032 On 01/02/2024 Bond Future			Buy	8	0.00

2032 On 01/02/2024 Bond Future	Sell	8	0.00
2032 On 01/02/2024 Bond Future	Buy	8	0.00
2032 On 01/02/2024 Bond Future	Buy	8	0.00
2032 On 01/02/2024 Bond Future	Sell	8	0.00
2032 On 01/02/2024 Bond Future	Sell	8	0.00
2032 On 02/05/2024 Bond Future	Sell	276	0.00
2032 On 02/05/2024 Bond Future	Buy	276	0.00
2032 On 02/05/2024 Bond Future	Sell	276	0.00
2032 On 02/05/2024 Bond Future	Buy	276	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 02/05/2024 Bond Future	Sell	312	0.00
R035 On 02/05/2024 Bond Future	Buy	312	0.00
R035 On 02/05/2024 Bond Future	Buy	312	0.00
R035 On 02/05/2024 Bond Future	Sell	312	0.00
R2037 Bond Future			
2037 On 01/02/2024 Bond Future	Sell	3	0.00
2037 On 01/02/2024 Bond Future	Buy	3	0.00
2037 On 01/02/2024 Bond Future	Buy	3	0.00
2037 On 01/02/2024 Bond Future	Sell	3	0.00

2037 On 01/02/2024 Bond Future	Buy	3	0.00
2037 On 01/02/2024 Bond Future	Sell	3	0.00
2037 On 01/02/2024 Bond Future	Sell	244	0.00
2037 On 01/02/2024 Bond Future	Buy	244	0.00
2037 On 01/02/2024 Bond Future	Sell	244	0.00
2037 On 01/02/2024 Bond Future	Buy	244	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Buy	13	0.00
2040 On 01/02/2024 Bond Future	Sell	13	0.00
2040 On 01/02/2024 Bond Future	Buy	146	0.00
2040 On 01/02/2024 Bond Future	Sell	146	0.00
2040 On 01/02/2024 Bond Future	Buy	240	0.00
2040 On 01/02/2024 Bond Future	Buy	240	0.00
2040 On 01/02/2024 Bond Future	Sell	240	0.00
2040 On 01/02/2024 Bond Future	Sell	240	0.00
2040 On 01/02/2024 Bond Future	Buy	432	0.00
2040 On 01/02/2024 Bond Future	Sell	432	0.00
2040 On 01/02/2024 Bond Future	Buy	591	0.00
2040 On 01/02/2024 Bond Future	Sell	591	0.00

R2044 Bond Future

2044 On 01/02/2024 Bond Future	Buy	68	0.00
2044 On 01/02/2024 Bond Future	Sell	68	0.00
2044 On 01/02/2024 Bond Future	Sell	68	0.00
2044 On 01/02/2024 Bond Future	Buy	68	0.00
2044 On 01/02/2024 Bond Future	Buy	167	0.00

2044 On 01/02/2024 Bond Future	Sell	167	0.00
2044 On 01/02/2024 Bond Future	Buy	453	0.00
2044 On 01/02/2024 Bond Future	Sell	453	0.00
2044 On 01/02/2024 Bond Future	Buy	620	0.00
2044 On 01/02/2024 Bond Future	Sell	620	0.00
R2048 Bond Future			
R248 On 02/05/2024 Bond Future	Buy	170	0.00
R248 On 02/05/2024 Bond Future	Sell	170	0.00
R248 On 02/05/2024 Bond Future	Buy	460	0.00
R248 On 02/05/2024 Bond Future	Sell	460	0.00
R248 On 02/05/2024 Bond Future	Buy	630	0.00
R248 On 02/05/2024 Bond Future	Sell	630	0.00
R213 Bond Future			
R213 On 01/02/2024 Bond Future	Buy	11	0.00
R213 On 01/02/2024 Bond Future	Sell	11	0.00
R213 On 01/02/2024 Bond Future	Buy	11	0.00
R213 On 01/02/2024 Bond Future	Sell	11	0.00
Grand Total for Daily Detailed Turnover		12,687	0.00