

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/12/2023

TO DATE : 27/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 01/02/2024 Bond Future			Sell	6	0.00
2029 On 01/02/2024 Bond Future			Buy	6	0.00
2029 On 06/02/2025 Bond Future			Buy	6	0.00
2029 On 06/02/2025 Bond Future			Sell	6	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	7	0.00
2029 On 01/02/2024 Bond Future			Sell	7	0.00
2029 On 01/02/2024 Bond Future			Buy	7	0.00
2029 On 01/02/2024 Bond Future			Sell	7	0.00
2029 On 01/02/2024 Bond Future			Buy	7	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	11	0.00
2029 On 01/02/2024 Bond Future			Sell	11	0.00
2029 On 01/02/2024 Bond Future			Buy	11	0.00
2029 On 01/02/2024 Bond Future			Sell	11	0.00
2029 On 01/02/2024 Bond Future			Buy	11	0.00
2029 On 01/02/2024 Bond Future			Sell	22	0.00

2029 On 01/02/2024 Bond Future	Buy	22	0.00
2029 On 06/02/2025 Bond Future	Buy	22	0.00
2029 On 06/02/2025 Bond Future	Sell	22	0.00
2029 On 06/02/2025 Bond Future	Buy	54	0.00
2029 On 06/02/2025 Bond Future	Sell	54	0.00
2029 On 01/02/2024 Bond Future	Sell	54	0.00
2029 On 01/02/2024 Bond Future	Buy	54	0.00
2029 On 01/02/2024 Bond Future	Sell	118	0.00
2029 On 06/02/2025 Bond Future	Sell	118	0.00
2029 On 06/02/2025 Bond Future	Buy	118	0.00
2029 On 01/02/2024 Bond Future	Buy	118	0.00
R2044 Bond Future			
2044 On 01/02/2024 Bond Future	Buy	12	0.00
2044 On 01/02/2024 Bond Future	Sell	12	0.00
2044 On 01/02/2024 Bond Future	Buy	12	0.00
2044 On 01/02/2024 Bond Future	Sell	12	0.00
2044 On 01/02/2024 Bond Future	Sell	12	0.00
2044 On 01/02/2024 Bond Future	Buy	12	0.00
2044 On 01/02/2024 Bond Future	Sell	13	0.00
2044 On 01/02/2024 Bond Future	Sell	13	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	Buy	13	0.00
2044 On 01/02/2024 Bond Future	Buy	13	0.00
Grand Total for Daily Detailed Turnover	547		0.00