

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/12/2023

TO DATE : 28/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Buy	2	0.00
2030 On 01/02/2024 Bond Future			Sell	2	0.00
2030 On 02/05/2024 Bond Future			Sell	6	0.00
2030 On 02/05/2024 Bond Future			Buy	6	0.00
2030 On 02/05/2024 Bond Future			Sell	7	0.00
2030 On 02/05/2024 Bond Future			Buy	7	0.00
2030 On 02/05/2024 Bond Future			Sell	607	0.00
2030 On 02/05/2024 Bond Future			Buy	607	0.00
2030 On 02/05/2024 Bond Future			Sell	620	0.00
2030 On 02/05/2024 Bond Future			Buy	620	0.00
R2032 Bond Future					
2032 On 01/02/2024 Bond Future			Buy	2	0.00
2032 On 01/02/2024 Bond Future			Sell	2	0.00
2032 On 01/02/2024 Bond Future			Sell	10	0.00
2032 On 01/02/2024 Bond Future			Buy	10	0.00
2032 On 01/02/2024 Bond Future			Sell	30	0.00
2032 On 01/02/2024 Bond Future			Buy	30	0.00
2032 On 01/02/2024 Bond Future			Sell	40	0.00
2032 On 01/02/2024 Bond Future			Buy	40	0.00

R2035 Bond Future

R035 On 01/02/2024 Bond Future	Buy	3	0.00
R035 On 01/02/2024 Bond Future	Sell	3	0.00

R2037 Bond Future

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

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Buy	2	0.00
2040 On 01/02/2024 Bond Future	Sell	2	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	Sell	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	6	0.00
2044 On 01/02/2024 Bond Future	Buy	6	0.00

R2048 Bond Future

R248 On 01/02/2024 Bond Future	Buy	2	0.00
R248 On 01/02/2024 Bond Future	Sell	2	0.00

R209 Bond Future

R209 On 01/02/2024 Bond Future	Buy	2	0.00
R209 On 01/02/2024 Bond Future	Sell	2	0.00

R213 Bond Future

R213 On 01/02/2024 Bond Future

Buy

1

0.00

R213 On 01/02/2024 Bond Future

Sell

1

0.00

Grand Total for Daily Detailed Turnover

1,358

0.00