

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/12/2023

TO DATE : 13/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Sell	38	0.00
2030 On 01/02/2024 Bond Future			Buy	38	0.00
2030 On 01/02/2024 Bond Future			Sell	333	0.00
2030 On 01/02/2024 Bond Future			Buy	333	0.00
2030 On 01/02/2024 Bond Future			Sell	371	0.00
2030 On 01/02/2024 Bond Future			Buy	371	0.00
R2032 Bond Future					
2032 On 01/02/2024 Bond Future			Buy	5	0.00
2032 On 01/02/2024 Bond Future			Sell	5	0.00
2032 On 01/02/2024 Bond Future			Buy	11	0.00
2032 On 01/02/2024 Bond Future			Sell	11	0.00
2032 On 01/02/2024 Bond Future			Buy	21	0.00
2032 On 01/02/2024 Bond Future			Sell	21	0.00
2032 On 01/02/2024 Bond Future			Buy	28	0.00
2032 On 01/02/2024 Bond Future			Sell	28	0.00
2032 On 01/02/2024 Bond Future			Buy	52	0.00
2032 On 01/02/2024 Bond Future			Sell	52	0.00
2032 On 01/02/2024 Bond Future			Buy	70	0.00
2032 On 01/02/2024 Bond Future			Sell	70	0.00
2032 On 01/02/2024 Bond Future			Buy	313	0.00

2032 On 01/02/2024 Bond Future	Sell	313	0.00
2032 On 01/02/2024 Bond Future	Buy	500	0.00
2032 On 01/02/2024 Bond Future	Sell	500	0.00
R2035 Bond Future			
R035 On 01/02/2024 Bond Future	Sell	2	0.00
R035 On 01/02/2024 Bond Future	Buy	2	0.00
R035 On 07/11/2024 Bond Future	Buy	4	0.00
R035 On 07/11/2024 Bond Future	Sell	4	0.00
R035 On 01/02/2024 Bond Future	Sell	5	0.00
R035 On 01/02/2024 Bond Future	Buy	5	0.00
R035 On 01/02/2024 Bond Future	Sell	9	0.00
R035 On 01/02/2024 Bond Future	Buy	9	0.00
R035 On 01/02/2024 Bond Future	Sell	13	0.00
R035 On 01/02/2024 Bond Future	Buy	13	0.00
R035 On 01/02/2024 Bond Future	Sell	22	0.00
R035 On 01/02/2024 Bond Future	Buy	22	0.00
R035 On 01/02/2024 Bond Future	Sell	31	0.00
R035 On 01/02/2024 Bond Future	Buy	31	0.00
R035 On 01/02/2024 Bond Future	Sell	138	0.00
R035 On 01/02/2024 Bond Future	Buy	138	0.00
R035 On 01/02/2024 Bond Future	Buy	220	0.00
R035 On 01/02/2024 Bond Future	Sell	220	0.00
R2037 Bond Future			
2037 On 01/02/2024 Bond Future	Buy	71	0.00
2037 On 01/02/2024 Bond Future	Sell	71	0.00

R2040 Bond Future

2040 On 07/11/2024 Bond Future	Buy	4	0.00
2040 On 07/11/2024 Bond Future	Sell	4	0.00

R2044 Bond Future

2044 On 01/02/2024 Bond Future	Sell	5	0.00
2044 On 01/02/2024 Bond Future	Sell	5	0.00
2044 On 01/02/2024 Bond Future	Buy	5	0.00
2044 On 01/02/2024 Bond Future	Buy	5	0.00

R2048 Bond Future

R248 On 02/05/2024 Bond Future	Sell	30	0.00
R248 On 02/05/2024 Bond Future	Buy	30	0.00
R248 On 02/05/2024 Bond Future	Sell	30	0.00
R248 On 02/05/2024 Bond Future	Buy	30	0.00
R248 On 01/02/2024 Bond Future	Buy	63	0.00
R248 On 01/02/2024 Bond Future	Sell	63	0.00

R210 Bond Future

R210 On 01/02/2024 Bond Future	Sell	10	0.00
R210 On 01/02/2024 Bond Future	Buy	10	0.00
R210 On 01/02/2024 Bond Future	Sell	166	0.00
R210 On 01/02/2024 Bond Future	Buy	166	0.00
R210 On 01/02/2024 Bond Future	Sell	176	0.00
R210 On 01/02/2024 Bond Future	Buy	176	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Buy	2	0.00
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R213 On 07/11/2024 Bond Future	Sell	2	0.00
R213 On 01/02/2024 Bond Future	Sell	3	0.00
R213 On 01/02/2024 Bond Future	Buy	3	0.00
R213 On 01/02/2024 Bond Future	Sell	6	0.00
R213 On 01/02/2024 Bond Future	Buy	6	0.00
R213 On 01/02/2024 Bond Future	Sell	12	0.00
R213 On 01/02/2024 Bond Future	Buy	12	0.00
R213 On 01/02/2024 Bond Future	Sell	16	0.00
R213 On 01/02/2024 Bond Future	Buy	16	0.00
R213 On 01/02/2024 Bond Future	Sell	29	0.00
R213 On 01/02/2024 Bond Future	Buy	29	0.00
R213 On 01/02/2024 Bond Future	Sell	39	0.00
R213 On 01/02/2024 Bond Future	Buy	39	0.00
R213 On 01/02/2024 Bond Future	Sell	175	0.00
R213 On 01/02/2024 Bond Future	Buy	175	0.00
R213 On 01/02/2024 Bond Future	Sell	280	0.00
R213 On 01/02/2024 Bond Future	Buy	280	0.00
Grand Total for Daily Detailed Turnover		3,308	0.00