

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/12/2023

TO DATE : 21/12/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 01/02/2024 Bond Future			Sell	400	0.00
2033 On 01/02/2024 Bond Future			Buy	400	0.00
2033 On 01/02/2024 Bond Future			Sell	400	0.00
2033 On 01/02/2024 Bond Future			Buy	400	0.00
R186 Bond Future					
R186 On 01/02/2024 Bond Future			Sell	150	0.00
R186 On 01/02/2024 Bond Future			Buy	150	0.00
R186 On 01/02/2024 Bond Future			Buy	910	0.00
R186 On 01/02/2024 Bond Future			Sell	910	0.00
R2030 Bond Future					
2030 On 01/02/2024 Bond Future			Buy	14	0.00
2030 On 01/02/2024 Bond Future			Sell	14	0.00
2030 On 01/02/2024 Bond Future			Buy	20	0.00
2030 On 01/02/2024 Bond Future			Sell	20	0.00
2030 On 01/02/2024 Bond Future			Buy	31	0.00
2030 On 01/02/2024 Bond Future			Sell	31	0.00
2030 On 01/02/2024 Bond Future			Buy	45	0.00
2030 On 01/02/2024 Bond Future			Sell	45	0.00
2030 On 01/02/2024 Bond Future			Buy	5,011	0.00
2030 On 01/02/2024 Bond Future			Sell	5,011	0.00

R2035 Bond Future

R035 On 01/02/2024 Bond Future	Buy	11	0.00
R035 On 01/02/2024 Bond Future	Sell	11	0.00
R035 On 01/02/2024 Bond Future	Buy	23	0.00
R035 On 01/02/2024 Bond Future	Sell	23	0.00
R035 On 01/02/2024 Bond Future	Buy	34	0.00
R035 On 01/02/2024 Bond Future	Sell	34	0.00

R2040 Bond Future

2040 On 01/02/2024 Bond Future	Sell	857	0.00
2040 On 01/02/2024 Bond Future	Buy	857	0.00
2040 On 01/02/2024 Bond Future	Sell	857	0.00
2040 On 01/02/2024 Bond Future	Buy	857	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
R248 On 01/02/2024 Bond Future	Buy	2	0.00
R248 On 01/02/2024 Bond Future	Sell	2	0.00

Grand Total for Daily Detailed Turnover**8,767 0.00**