

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 21/02/2024

TO DATE : 21/02/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R2030 Bond Future</b>					
2030 On 02/05/2024 Bond Future			Buy	450	0.00
2030 On 02/05/2024 Bond Future			Sell	450	0.00
2030 On 02/05/2024 Bond Future			Buy	450	0.00
2030 On 02/05/2024 Bond Future			Sell	450	0.00
<b>R2032 Bond Future</b>					
2032 On 02/05/2024 Bond Future			Sell	500	0.00
2032 On 02/05/2024 Bond Future			Buy	500	0.00
2032 On 02/05/2024 Bond Future			Sell	500	0.00
2032 On 02/05/2024 Bond Future			Buy	500	0.00
<b>R2035 Bond Future</b>					
R035 On 02/05/2024 Bond Future			Sell	16	0.00
R035 On 02/05/2024 Bond Future			Buy	16	0.00
R035 On 02/05/2024 Bond Future			Buy	16	0.00
R035 On 02/05/2024 Bond Future			Sell	16	0.00
R035 On 02/05/2024 Bond Future			Buy	16	0.00
R035 On 02/05/2024 Bond Future			Sell	16	0.00
R035 On 02/05/2024 Bond Future			Sell	28	0.00
R035 On 02/05/2024 Bond Future			Buy	28	0.00
R035 On 02/05/2024 Bond Future			Sell	126	0.00
R035 On 02/05/2024 Bond Future			Buy	126	0.00

R035 On 02/05/2024 Bond Future	Sell	154	0.00
R035 On 02/05/2024 Bond Future	Buy	154	0.00
R035 On 02/05/2024 Bond Future	Sell	154	0.00
R035 On 02/05/2024 Bond Future	Buy	154	0.00
R035 On 02/05/2024 Bond Future	Sell	517	0.00
R035 On 02/05/2024 Bond Future	Buy	517	0.00
R035 On 02/05/2024 Bond Future	Sell	517	0.00
R035 On 02/05/2024 Bond Future	Buy	517	0.00
<b>R2037 Bond Future</b>			
2037 On 01/08/2024 Bond Future	Sell	1,450	0.00
2037 On 01/08/2024 Bond Future	Buy	1,450	0.00
2037 On 01/08/2024 Bond Future	Sell	1,450	0.00
2037 On 01/08/2024 Bond Future	Buy	1,450	0.00
<b>R2040 Bond Future</b>			
2040 On 02/05/2024 Bond Future	Sell	1	0.00
2040 On 02/05/2024 Bond Future	Buy	1	0.00
2040 On 02/05/2024 Bond Future	Sell	15	0.00
2040 On 02/05/2024 Bond Future	Buy	15	0.00
2040 On 02/05/2024 Bond Future	Sell	27	0.00
2040 On 02/05/2024 Bond Future	Buy	27	0.00
2040 On 02/05/2024 Bond Future	Sell	41	0.00
2040 On 02/05/2024 Bond Future	Buy	41	0.00
2040 On 02/05/2024 Bond Future	Sell	44	0.00
2040 On 02/05/2024 Bond Future	Buy	44	0.00
2040 On 02/05/2024 Bond Future	Sell	50	0.00

2040 On 02/05/2024 Bond Future	Buy	50	0.00
2040 On 02/05/2024 Bond Future	Sell	252	0.00
2040 On 02/05/2024 Bond Future	Buy	252	0.00
2040 On 02/05/2024 Bond Future	Sell	430	0.00
2040 On 02/05/2024 Bond Future	Buy	430	0.00
2040 On 02/05/2024 Bond Future	Sell	430	0.00
2040 On 02/05/2024 Bond Future	Buy	430	0.00

### R2044 Bond Future

2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Buy	2	0.00
2044 On 02/05/2024 Bond Future	Sell	2	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Sell	8	0.00
2044 On 02/05/2024 Bond Future	Buy	18	0.00
2044 On 02/05/2024 Bond Future	Sell	18	0.00
2044 On 02/05/2024 Bond Future	Buy	39	0.00
2044 On 02/05/2024 Bond Future	Sell	39	0.00
2044 On 02/05/2024 Bond Future	Buy	670	0.00
2044 On 02/05/2024 Bond Future	Sell	670	0.00
2044 On 02/05/2024 Bond Future	Sell	735	0.00
2044 On 02/05/2024 Bond Future	Buy	735	0.00

### R2048 Bond Future

R248 On 02/05/2024 Bond Future	Sell	2	0.00
R248 On 02/05/2024 Bond Future	Buy	2	0.00

R248 On 02/05/2024 Bond Future	Sell	2	0.00
R248 On 02/05/2024 Bond Future	Buy	2	0.00
R248 On 02/05/2024 Bond Future	Sell	4	0.00
R248 On 02/05/2024 Bond Future	Buy	4	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>9,116</b>	<b>0.00</b>