

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 29/12/2023**

**TO DATE : 29/12/2023**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>R186 Bond Future</b>					
R186 On 07/11/2024 Bond Future			Buy	1	0.00
R186 On 07/11/2024 Bond Future			Sell	1	0.00
R186 On 07/11/2024 Bond Future			Buy	2	0.00
R186 On 07/11/2024 Bond Future			Sell	2	0.00
R186 On 07/11/2024 Bond Future			Buy	2	0.00
R186 On 07/11/2024 Bond Future			Sell	2	0.00
R186 On 07/11/2024 Bond Future			Buy	2	0.00
R186 On 07/11/2024 Bond Future			Sell	2	0.00
R186 On 07/11/2024 Bond Future			Sell	4	0.00
R186 On 07/11/2024 Bond Future			Buy	4	0.00
R186 On 01/02/2024 Bond Future			Buy	119	0.00
R186 On 01/02/2024 Bond Future			Sell	119	0.00
R186 On 01/02/2024 Bond Future			Buy	119	0.00
R186 On 01/02/2024 Bond Future			Sell	119	0.00
<b>R2030 Bond Future</b>					
2030 On 02/05/2024 Bond Future			Sell	940	0.00
2030 On 02/05/2024 Bond Future			Buy	940	0.00
2030 On 02/05/2024 Bond Future			Sell	940	0.00
2030 On 02/05/2024 Bond Future			Buy	940	0.00

R2035 Bond Future

R035 On 07/11/2024 Bond Future

Buy

2

0.00

R035 On 07/11/2024 Bond Future

Sell

2

0.00

**Grand Total for Daily Detailed Turnover**

**2,131**

**0.00**