

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 25/01/2024

TO DATE : 25/01/2024

<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			Sell	3	0.00
2030 On 02/05/2024 Bond Future			Buy	3	0.00
2030 On 01/02/2024 Bond Future			Buy	3	0.00
2030 On 01/02/2024 Bond Future			Sell	3	0.00
2030 On 02/05/2024 Bond Future			Buy	603	0.00
2030 On 02/05/2024 Bond Future			Sell	603	0.00
2030 On 02/05/2024 Bond Future			Buy	603	0.00
2030 On 02/05/2024 Bond Future			Sell	603	0.00
<b>R2032 Bond Future</b>					
2032 On 01/02/2024 Bond Future			Buy	1	0.00
2032 On 01/02/2024 Bond Future			Sell	1	0.00
2032 On 02/05/2024 Bond Future			Sell	1	0.00
2032 On 02/05/2024 Bond Future			Buy	1	0.00
<b>R2035 Bond Future</b>					
R035 On 01/02/2024 Bond Future			Sell	4	0.00
R035 On 01/02/2024 Bond Future			Buy	4	0.00
R035 On 02/05/2024 Bond Future			Buy	4	0.00
R035 On 02/05/2024 Bond Future			Sell	4	0.00
<b>R2037 Bond Future</b>					
2037 On 02/05/2024 Bond Future			Sell	1,077	0.00

2037 On 02/05/2024 Bond Future	Buy	1,077	0.00
2037 On 02/05/2024 Bond Future	Sell	1,077	0.00
2037 On 02/05/2024 Bond Future	Buy	1,077	0.00
2037 On 01/02/2024 Bond Future	Sell	4,766	0.00
2037 On 01/02/2024 Bond Future	Buy	4,766	0.00
2037 On 02/05/2024 Bond Future	Buy	4,766	0.00
2037 On 02/05/2024 Bond Future	Sell	4,766	0.00

### R2040 Bond Future

2040 On 02/05/2024 Bond Future	Sell	18	0.00
2040 On 02/05/2024 Bond Future	Buy	18	0.00
2040 On 02/05/2024 Bond Future	Sell	25	0.00
2040 On 02/05/2024 Bond Future	Buy	25	0.00
2040 On 02/05/2024 Bond Future	Sell	38	0.00
2040 On 02/05/2024 Bond Future	Buy	38	0.00
2040 On 02/05/2024 Bond Future	Sell	56	0.00
2040 On 02/05/2024 Bond Future	Buy	56	0.00
2040 On 02/05/2024 Bond Future	Buy	1,020	0.00
2040 On 02/05/2024 Bond Future	Sell	1,020	0.00

### R2044 Bond Future

2044 On 02/05/2024 Bond Future	Sell	11	0.00
2044 On 02/05/2024 Bond Future	Buy	11	0.00
2044 On 02/05/2024 Bond Future	Sell	32	0.00
2044 On 02/05/2024 Bond Future	Buy	32	0.00
2044 On 02/05/2024 Bond Future	Sell	1,960	0.00
2044 On 02/05/2024 Bond Future	Buy	1,960	0.00

2044 On 02/05/2024 Bond Future	Buy	2,003	0.00
2044 On 02/05/2024 Bond Future	Sell	2,003	0.00
<b>R2048 Bond Future</b>			
R248 On 02/05/2024 Bond Future	Sell	6	0.00
R248 On 02/05/2024 Bond Future	Buy	6	0.00
R248 On 01/02/2024 Bond Future	Sell	6	0.00
R248 On 01/02/2024 Bond Future	Buy	6	0.00
<b>R213 Bond Future</b>			
R213 On 02/05/2024 Bond Future	Buy	465	0.00
R213 On 02/05/2024 Bond Future	Sell	465	0.00
R213 On 02/05/2024 Bond Future	Buy	465	0.00
R213 On 02/05/2024 Bond Future	Sell	465	0.00
R213 On 02/05/2024 Bond Future	Buy	11,515	0.00
R213 On 02/05/2024 Bond Future	Sell	11,515	0.00
R213 On 01/02/2024 Bond Future	Sell	11,515	0.00
R213 On 01/02/2024 Bond Future	Buy	11,515	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>42,043</b>	<b>0.00</b>