

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/05/2024

TO DATE : 27/05/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 01/08/2024 Index Future			Buy	35	0.00
ALBI On 01/08/2024 Index Future			Sell	35	0.00
I2029 Bond Future					
2029 On 01/08/2024 Bond Future			Sell	5	0.00
2029 On 01/08/2024 Bond Future			Buy	5	0.00
2029 On 01/08/2024 Bond Future			Sell	5	0.00
2029 On 01/08/2024 Bond Future			Buy	5	0.00
2029 On 01/08/2024 Bond Future			Buy	40	0.00
2029 On 01/08/2024 Bond Future			Sell	40	0.00
I2033 Bond Future					
2033 On 01/08/2024 Bond Future			Buy	49	0.00
2033 On 01/08/2024 Bond Future			Sell	49	0.00
2033 On 01/08/2024 Bond Future			Buy	49	0.00
2033 On 01/08/2024 Bond Future			Sell	49	0.00
2033 On 01/08/2024 Bond Future			Sell	84	0.00
2033 On 01/08/2024 Bond Future			Buy	84	0.00
2033 On 01/08/2024 Bond Future			Sell	84	0.00
2033 On 01/08/2024 Bond Future			Buy	84	0.00
I2038 Bond Future					
2038 On 01/08/2024 Bond Future			Sell	109	0.00

2038 On 01/08/2024 Bond Future	Buy	109	0.00
2038 On 01/08/2024 Bond Future	Buy	109	0.00
2038 On 01/08/2024 Bond Future	Sell	109	0.00
I2046 Bond Future			
2046 On 01/08/2024 Bond Future	Buy	105	0.00
2046 On 01/08/2024 Bond Future	Buy	105	0.00
2046 On 01/08/2024 Bond Future	Sell	105	0.00
2046 On 01/08/2024 Bond Future	Sell	105	0.00
I2050 Bond Future			
2050 On 01/08/2024 Bond Future	Sell	107	0.00
2050 On 01/08/2024 Bond Future	Buy	107	0.00
2050 On 01/08/2024 Bond Future	Buy	107	0.00
2050 On 01/08/2024 Bond Future	Sell	107	0.00
R186 Bond Future			
R186 On 07/11/2024 Bond Future	Buy	13	0.00
R186 On 07/11/2024 Bond Future	Sell	13	0.00
R186 On 07/11/2024 Bond Future	Sell	13	0.00
R186 On 07/11/2024 Bond Future	Buy	13	0.00
R186 On 01/08/2024 Bond Future	Buy	90	0.00
R186 On 01/08/2024 Bond Future	Sell	90	0.00
R186 On 01/08/2024 Bond Future	Buy	90	0.00
R186 On 01/08/2024 Bond Future	Sell	90	0.00
R186 On 01/08/2024 Bond Future	Buy	700	0.00
R186 On 01/08/2024 Bond Future	Sell	700	0.00

R202 Bond Future

R202 On 07/08/2025 Bond Future	Sell	7	0.00
R202 On 07/08/2025 Bond Future	Buy	7	0.00
R202 On 01/08/2024 Bond Future	Buy	7	0.00
R202 On 01/08/2024 Bond Future	Sell	7	0.00
R202 On 01/08/2024 Bond Future	Buy	7	0.00
R202 On 01/08/2024 Bond Future	Sell	7	0.00
R202 On 01/08/2024 Bond Future	Sell	23	0.00
R202 On 01/08/2024 Bond Future	Buy	23	0.00
R202 On 01/08/2024 Bond Future	Sell	23	0.00
R202 On 01/08/2024 Bond Future	Buy	23	0.00

R2030 Bond Future

2030 On 01/08/2024 Bond Future	Buy	697	0.00
2030 On 01/08/2024 Bond Future	Sell	697	0.00
2030 On 01/08/2024 Bond Future	Buy	697	0.00
2030 On 01/08/2024 Bond Future	Sell	697	0.00
2030 On 01/08/2024 Bond Future	Buy	800	0.00
2030 On 01/08/2024 Bond Future	Sell	800	0.00

R2032 Bond Future

2032 On 01/08/2024 Bond Future	Buy	19	0.00
2032 On 01/08/2024 Bond Future	Sell	19	0.00
2032 On 01/08/2024 Bond Future	Buy	55	0.00
2032 On 01/08/2024 Bond Future	Sell	55	0.00
2032 On 01/08/2024 Bond Future	Buy	74	0.00
2032 On 01/08/2024 Bond Future	Sell	74	0.00

2032 On 01/08/2024 Bond Future	Sell	850	0.00
2032 On 01/08/2024 Bond Future	Buy	850	0.00
R2035 Bond Future			
R035 On 01/08/2024 Bond Future	Sell	800	0.00
R035 On 01/08/2024 Bond Future	Buy	800	0.00
R2037 Bond Future			
2037 On 01/08/2024 Bond Future	Buy	730	0.00
2037 On 01/08/2024 Bond Future	Sell	730	0.00
R2040 Bond Future			
2040 On 01/08/2024 Bond Future	Buy	400	0.00
2040 On 01/08/2024 Bond Future	Sell	400	0.00
R2044 Bond Future			
2044 On 01/08/2024 Bond Future	Sell	250	0.00
2044 On 01/08/2024 Bond Future	Buy	250	0.00
R2048 Bond Future			
R248 On 07/11/2024 Bond Future	Sell	4	0.00
R248 On 07/11/2024 Bond Future	Buy	4	0.00
R248 On 07/11/2024 Bond Future	Sell	4	0.00
R248 On 07/11/2024 Bond Future	Buy	4	0.00
R248 On 01/08/2024 Bond Future	Buy	150	0.00
R248 On 01/08/2024 Bond Future	Sell	150	0.00
R209 Bond Future			
R209 On 01/08/2024 Bond Future	Sell	100	0.00
R209 On 01/08/2024 Bond Future	Buy	100	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Buy	19	0.00
R213 On 07/11/2024 Bond Future	Buy	19	0.00
R213 On 07/11/2024 Bond Future	Sell	19	0.00
R213 On 07/11/2024 Bond Future	Sell	19	0.00
R213 On 01/08/2024 Bond Future	Buy	850	0.00
R213 On 01/08/2024 Bond Future	Sell	850	0.00

R214 Bond Future

R214 On 01/08/2024 Bond Future	Sell	4	0.00
R214 On 01/08/2024 Bond Future	Buy	4	0.00
R214 On 01/08/2024 Bond Future	Sell	19	0.00
R214 On 01/08/2024 Bond Future	Buy	19	0.00
R214 On 01/08/2024 Bond Future	Sell	24	0.00
R214 On 01/08/2024 Bond Future	Buy	24	0.00
R214 On 01/08/2024 Bond Future	Sell	76	0.00
R214 On 01/08/2024 Bond Future	Buy	76	0.00
R214 On 01/08/2024 Bond Future	Sell	82	0.00
R214 On 01/08/2024 Bond Future	Buy	82	0.00
R214 On 01/08/2024 Bond Future	Buy	100	0.00
R214 On 01/08/2024 Bond Future	Sell	100	0.00
R214 On 01/08/2024 Bond Future	Sell	259	0.00
R214 On 01/08/2024 Bond Future	Buy	259	0.00
R214 On 01/08/2024 Bond Future	Buy	464	0.00
R214 On 01/08/2024 Bond Future	Sell	464	0.00

Grand Total for Daily Detailed Turnover**9,512****0.00**