

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/07/2024

TO DATE : 12/07/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 07/11/2024 Index Future			Sell	1	0.00
ALBI On 07/11/2024 Index Future			Buy	1	0.00
ALBI On 07/11/2024 Index Future			Buy	1	0.00
ALBI On 07/11/2024 Index Future			Sell	1	0.00
ALBI On 01/08/2024 Index Future			Buy	1	0.00
ALBI On 01/08/2024 Index Future			Sell	1	0.00
ALBI On 01/08/2024 Index Future			Buy	1	0.00
ALBI On 01/08/2024 Index Future			Sell	1	0.00
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Sell	4,560	0.00
R186 On 01/08/2024 Bond Future			Buy	4,560	0.00
R186 On 01/08/2024 Bond Future			Buy	4,560	0.00
R186 On 01/08/2024 Bond Future			Sell	4,560	0.00
R186 On 01/08/2024 Bond Future			Sell	4,560	0.00
R186 On 01/08/2024 Bond Future			Buy	4,560	0.00
R186 On 01/08/2024 Bond Future			Sell	4,560	0.00
R186 On 01/08/2024 Bond Future			Buy	4,560	0.00
R2030 Bond Future					
2030 On 01/08/2024 Bond Future			Buy	3,000	0.00
2030 On 01/08/2024 Bond Future			Sell	3,000	0.00

2030 On 07/11/2024 Bond Future	Sell	3,000	0.00
2030 On 07/11/2024 Bond Future	Buy	3,000	0.00
R2035 Bond Future			
R035 On 01/08/2024 Bond Future	Buy	1	0.00
R035 On 01/08/2024 Bond Future	Sell	1	0.00
R035 On 01/08/2024 Bond Future	Buy	1	0.00
R035 On 01/08/2024 Bond Future	Sell	1	0.00
R035 On 01/08/2024 Bond Future	Buy	1	0.00
R035 On 01/08/2024 Bond Future	Sell	1	0.00
R035 On 01/08/2024 Bond Future	Buy	4	0.00
R035 On 01/08/2024 Bond Future	Sell	4	0.00
R035 On 01/08/2024 Bond Future	Buy	8	0.00
R035 On 01/08/2024 Bond Future	Sell	8	0.00
R035 On 01/08/2024 Bond Future	Buy	10	0.00
R035 On 01/08/2024 Bond Future	Sell	10	0.00
R035 On 01/08/2024 Bond Future	Buy	10	0.00
R035 On 01/08/2024 Bond Future	Sell	10	0.00
R035 On 01/08/2024 Bond Future	Buy	12	0.00
R035 On 01/08/2024 Bond Future	Sell	12	0.00
R035 On 07/11/2024 Bond Future	Sell	26	0.00
R035 On 07/11/2024 Bond Future	Buy	26	0.00
R035 On 01/08/2024 Bond Future	Buy	29	0.00
R035 On 01/08/2024 Bond Future	Sell	29	0.00
R035 On 01/08/2024 Bond Future	Buy	34	0.00
R035 On 01/08/2024 Bond Future	Sell	34	0.00

R035 On 01/08/2024 Bond Future	Buy	68	0.00
R035 On 01/08/2024 Bond Future	Sell	68	0.00
R035 On 01/08/2024 Bond Future	Buy	82	0.00
R035 On 01/08/2024 Bond Future	Sell	82	0.00
R035 On 01/08/2024 Bond Future	Buy	176	0.00
R035 On 01/08/2024 Bond Future	Sell	176	0.00
R035 On 01/08/2024 Bond Future	Buy	260	0.00
R035 On 01/08/2024 Bond Future	Sell	260	0.00
R035 On 07/11/2024 Bond Future	Sell	279	0.00
R035 On 07/11/2024 Bond Future	Buy	279	0.00
R035 On 07/11/2024 Bond Future	Sell	305	0.00
R035 On 07/11/2024 Bond Future	Buy	305	0.00
R035 On 01/08/2024 Bond Future	Sell	500	0.00
R035 On 01/08/2024 Bond Future	Buy	500	0.00
R035 On 01/08/2024 Bond Future	Sell	500	0.00
R035 On 01/08/2024 Bond Future	Buy	500	0.00
R035 On 01/08/2024 Bond Future	Sell	500	0.00
R035 On 01/08/2024 Bond Future	Buy	500	0.00
R035 On 01/08/2024 Bond Future	Buy	500	0.00
R035 On 01/08/2024 Bond Future	Sell	500	0.00
R035 On 01/08/2024 Bond Future	Buy	628	0.00
R035 On 01/08/2024 Bond Future	Sell	628	0.00
R035 On 01/08/2024 Bond Future	Buy	628	0.00
R035 On 01/08/2024 Bond Future	Sell	628	0.00

R2040 Bond Future

2040 On 07/11/2024 Bond Future	Sell	77	0.00
2040 On 07/11/2024 Bond Future	Buy	77	0.00
2040 On 07/11/2024 Bond Future	Sell	77	0.00
2040 On 07/11/2024 Bond Future	Buy	77	0.00
2040 On 07/11/2024 Bond Future	Sell	2,500	0.00
2040 On 07/11/2024 Bond Future	Buy	2,500	0.00
2040 On 01/08/2024 Bond Future	Sell	2,500	0.00
2040 On 01/08/2024 Bond Future	Buy	2,500	0.00

R2044 Bond Future

2044 On 07/11/2024 Bond Future	Sell	21	0.00
2044 On 07/11/2024 Bond Future	Buy	21	0.00

R2048 Bond Future

R248 On 07/11/2024 Bond Future	Buy	3	0.00
R248 On 07/11/2024 Bond Future	Sell	3	0.00
R248 On 07/11/2024 Bond Future	Buy	3	0.00
R248 On 07/11/2024 Bond Future	Sell	3	0.00
R248 On 01/08/2024 Bond Future	Buy	5	0.00
R248 On 01/08/2024 Bond Future	Sell	5	0.00
R248 On 01/08/2024 Bond Future	Buy	5	0.00
R248 On 01/08/2024 Bond Future	Sell	5	0.00

Grand Total for Daily Detailed Turnover**33,997 0.00**