

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/07/2024

TO DATE : 25/07/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 07/11/2024 Index Future			Buy	2	0.00
ALBI On 07/11/2024 Index Future			Buy	2	0.00
ALBI On 07/11/2024 Index Future			Sell	2	0.00
ALBI On 07/11/2024 Index Future			Sell	2	0.00
I2025 Bond Future					
2025 On 07/11/2024 Bond Future			Buy	300	0.00
2025 On 07/11/2024 Bond Future			Sell	300	0.00
2025 On 01/08/2024 Bond Future			Sell	300	0.00
2025 On 01/08/2024 Bond Future			Buy	300	0.00
2025 On 01/08/2024 Bond Future			Sell	4,070	0.00
2025 On 01/08/2024 Bond Future			Buy	4,070	0.00
2025 On 07/11/2024 Bond Future			Buy	4,070	0.00
2025 On 07/11/2024 Bond Future			Sell	4,070	0.00
2025 On 07/11/2024 Bond Future			Sell	4,370	0.00
2025 On 07/11/2024 Bond Future			Buy	4,370	0.00
2025 On 07/11/2024 Bond Future			Sell	4,370	0.00
2025 On 07/11/2024 Bond Future			Buy	4,370	0.00
2025 On 01/08/2024 Bond Future			Buy	4,370	0.00
2025 On 01/08/2024 Bond Future			Sell	4,370	0.00
2025 On 01/08/2024 Bond Future			Buy	4,370	0.00

2025 On 01/08/2024 Bond Future	Sell	4,370	0.00
I2029 Bond Future			
2029 On 01/08/2024 Bond Future	Buy	90	0.00
2029 On 01/08/2024 Bond Future	Sell	90	0.00
2029 On 07/11/2024 Bond Future	Sell	90	0.00
2029 On 07/11/2024 Bond Future	Buy	90	0.00
2029 On 07/11/2024 Bond Future	Buy	1,080	0.00
2029 On 07/11/2024 Bond Future	Sell	1,080	0.00
2029 On 07/11/2024 Bond Future	Sell	1,080	0.00
2029 On 07/11/2024 Bond Future	Buy	1,080	0.00
2029 On 07/11/2024 Bond Future	Buy	1,080	0.00
2029 On 07/11/2024 Bond Future	Sell	1,080	0.00
2029 On 01/08/2024 Bond Future	Buy	1,080	0.00
2029 On 01/08/2024 Bond Future	Sell	1,080	0.00
2029 On 01/08/2024 Bond Future	Buy	1,080	0.00
2029 On 01/08/2024 Bond Future	Sell	1,080	0.00
2029 On 01/08/2024 Bond Future	Sell	1,080	0.00
2029 On 01/08/2024 Bond Future	Buy	1,080	0.00
I2033 Bond Future			
2033 On 07/11/2024 Bond Future	Sell	10	0.00
2033 On 07/11/2024 Bond Future	Buy	10	0.00
2033 On 01/08/2024 Bond Future	Buy	10	0.00
2033 On 01/08/2024 Bond Future	Sell	10	0.00
2033 On 01/08/2024 Bond Future	Sell	150	0.00
2033 On 01/08/2024 Bond Future	Buy	150	0.00

2033 On 07/11/2024 Bond Future	Buy	150	0.00
2033 On 07/11/2024 Bond Future	Sell	150	0.00
2033 On 07/11/2024 Bond Future	Buy	950	0.00
2033 On 07/11/2024 Bond Future	Sell	950	0.00
2033 On 07/11/2024 Bond Future	Buy	950	0.00
2033 On 07/11/2024 Bond Future	Sell	950	0.00
2033 On 07/11/2024 Bond Future	Buy	950	0.00
2033 On 07/11/2024 Bond Future	Sell	950	0.00
2033 On 01/08/2024 Bond Future	Buy	950	0.00
2033 On 01/08/2024 Bond Future	Sell	950	0.00
2033 On 01/08/2024 Bond Future	Sell	950	0.00
2033 On 01/08/2024 Bond Future	Buy	950	0.00
2033 On 01/08/2024 Bond Future	Sell	950	0.00
2033 On 01/08/2024 Bond Future	Buy	950	0.00
I2038 Bond Future			
2038 On 07/11/2024 Bond Future	Sell	70	0.00
2038 On 07/11/2024 Bond Future	Buy	70	0.00
2038 On 01/08/2024 Bond Future	Buy	70	0.00
2038 On 01/08/2024 Bond Future	Sell	70	0.00
2038 On 01/08/2024 Bond Future	Sell	170	0.00
2038 On 01/08/2024 Bond Future	Buy	170	0.00
2038 On 07/11/2024 Bond Future	Buy	170	0.00
2038 On 07/11/2024 Bond Future	Sell	170	0.00
2038 On 07/11/2024 Bond Future	Buy	780	0.00
2038 On 07/11/2024 Bond Future	Sell	780	0.00

2038 On 07/11/2024 Bond Future	Sell	780	0.00
2038 On 07/11/2024 Bond Future	Buy	780	0.00
2038 On 07/11/2024 Bond Future	Sell	780	0.00
2038 On 07/11/2024 Bond Future	Buy	780	0.00
2038 On 01/08/2024 Bond Future	Buy	780	0.00
2038 On 01/08/2024 Bond Future	Sell	780	0.00
2038 On 01/08/2024 Bond Future	Buy	780	0.00
2038 On 01/08/2024 Bond Future	Sell	780	0.00
2038 On 01/08/2024 Bond Future	Buy	780	0.00
2038 On 01/08/2024 Bond Future	Sell	780	0.00

R186 Bond Future

R186 On 07/11/2024 Bond Future	Sell	55	0.00
R186 On 07/11/2024 Bond Future	Buy	55	0.00
R186 On 07/11/2024 Bond Future	Sell	107	0.00
R186 On 07/11/2024 Bond Future	Buy	107	0.00
R186 On 07/11/2024 Bond Future	Buy	120	0.00
R186 On 07/11/2024 Bond Future	Sell	120	0.00
R186 On 07/11/2024 Bond Future	Buy	137	0.00
R186 On 07/11/2024 Bond Future	Sell	137	0.00
R186 On 07/11/2024 Bond Future	Sell	248	0.00
R186 On 07/11/2024 Bond Future	Buy	248	0.00
R186 On 07/11/2024 Bond Future	Buy	257	0.00
R186 On 07/11/2024 Bond Future	Sell	257	0.00
R186 On 07/11/2024 Bond Future	Sell	2,700	0.00
R186 On 07/11/2024 Bond Future	Buy	2,700	0.00

R186 On 07/11/2024 Bond Future	Buy	3,055	0.00
R186 On 07/11/2024 Bond Future	Sell	3,055	0.00
R202 Bond Future			
R202 On 07/11/2024 Bond Future	Sell	16	0.00
R202 On 07/11/2024 Bond Future	Buy	16	0.00
R202 On 01/08/2024 Bond Future	Buy	16	0.00
R202 On 01/08/2024 Bond Future	Sell	16	0.00
R202 On 01/08/2024 Bond Future	Buy	87	0.00
R202 On 01/08/2024 Bond Future	Sell	87	0.00
R202 On 07/11/2024 Bond Future	Sell	87	0.00
R202 On 07/11/2024 Bond Future	Buy	87	0.00
R202 On 07/11/2024 Bond Future	Buy	103	0.00
R202 On 07/11/2024 Bond Future	Sell	103	0.00
R202 On 07/11/2024 Bond Future	Sell	103	0.00
R202 On 07/11/2024 Bond Future	Buy	103	0.00
R202 On 01/08/2024 Bond Future	Sell	103	0.00
R202 On 01/08/2024 Bond Future	Buy	103	0.00
R202 On 01/08/2024 Bond Future	Buy	103	0.00
R202 On 01/08/2024 Bond Future	Sell	103	0.00
R2030 Bond Future			
2030 On 01/08/2024 Bond Future	Buy	120	0.00
2030 On 01/08/2024 Bond Future	Sell	120	0.00
2030 On 07/11/2024 Bond Future	Sell	120	0.00
2030 On 07/11/2024 Bond Future	Buy	120	0.00
2030 On 07/11/2024 Bond Future	Buy	124	0.00

2030 On 07/11/2024 Bond Future	Sell	124	0.00
2030 On 07/11/2024 Bond Future	Buy	134	0.00
2030 On 07/11/2024 Bond Future	Sell	134	0.00
2030 On 07/11/2024 Bond Future	Buy	190	0.00
2030 On 07/11/2024 Bond Future	Sell	190	0.00
2030 On 07/11/2024 Bond Future	Sell	190	0.00
2030 On 07/11/2024 Bond Future	Buy	190	0.00
2030 On 07/11/2024 Bond Future	Sell	190	0.00
2030 On 07/11/2024 Bond Future	Buy	190	0.00
2030 On 01/08/2024 Bond Future	Buy	190	0.00
2030 On 01/08/2024 Bond Future	Sell	190	0.00
2030 On 01/08/2024 Bond Future	Sell	190	0.00
2030 On 01/08/2024 Bond Future	Buy	190	0.00
2030 On 01/08/2024 Bond Future	Sell	190	0.00
2030 On 01/08/2024 Bond Future	Buy	190	0.00
2030 On 07/11/2024 Bond Future	Buy	210	0.00
2030 On 07/11/2024 Bond Future	Sell	210	0.00
2030 On 07/11/2024 Bond Future	Sell	264	0.00
2030 On 07/11/2024 Bond Future	Buy	264	0.00
2030 On 01/08/2024 Bond Future	Buy	264	0.00
2030 On 01/08/2024 Bond Future	Sell	264	0.00
2030 On 07/11/2024 Bond Future	Buy	334	0.00
2030 On 07/11/2024 Bond Future	Sell	334	0.00
2030 On 07/11/2024 Bond Future	Sell	384	0.00
2030 On 07/11/2024 Bond Future	Buy	384	0.00
2030 On 01/08/2024 Bond Future	Sell	384	0.00

2030 On 01/08/2024 Bond Future		Buy	384	0.00
R2032 Bond Future				
2032 On 01/08/2024 Bond Future		Sell	24	0.00
2032 On 01/08/2024 Bond Future		Buy	24	0.00
2032 On 01/08/2024 Bond Future		Sell	24	0.00
2032 On 01/08/2024 Bond Future		Buy	24	0.00
2032 On 01/08/2024 Bond Future		Buy	100	0.00
2032 On 01/08/2024 Bond Future		Sell	100	0.00
2032 On 01/08/2024 Bond Future		Sell	100	0.00
2032 On 01/08/2024 Bond Future		Buy	100	0.00
2032 On 01/08/2024 Bond Future		Sell	100	0.00
2032 On 01/08/2024 Bond Future		Buy	100	0.00
2032 On 07/11/2024 Bond Future		Buy	100	0.00
2032 On 07/11/2024 Bond Future		Sell	100	0.00
2032 On 07/11/2024 Bond Future		Buy	100	0.00
2032 On 07/11/2024 Bond Future		Sell	100	0.00
2032 On 07/11/2024 Bond Future		Sell	100	0.00
2032 On 07/11/2024 Bond Future		Buy	100	0.00
2032 On 07/11/2024 Bond Future	10.60 Put	Sell	200	0.00
2032 On 07/11/2024 Bond Future	10.60 Put	Buy	200	0.00
R2035 Bond Future				
R035 On 01/08/2024 Bond Future		Sell	100	0.00
R035 On 01/08/2024 Bond Future		Buy	100	0.00
R035 On 01/08/2024 Bond Future		Sell	100	0.00
R035 On 01/08/2024 Bond Future		Buy	100	0.00

R035 On 01/08/2024 Bond Future	Sell	100	0.00
R035 On 01/08/2024 Bond Future	Buy	100	0.00
R035 On 07/11/2024 Bond Future	Sell	100	0.00
R035 On 07/11/2024 Bond Future	Sell	100	0.00
R035 On 07/11/2024 Bond Future	Buy	100	0.00
R035 On 07/11/2024 Bond Future	Sell	100	0.00
R035 On 07/11/2024 Bond Future	Buy	100	0.00
R035 On 07/11/2024 Bond Future	Buy	100	0.00
R035 On 07/11/2024 Bond Future	Sell	143	0.00
R035 On 07/11/2024 Bond Future	Buy	143	0.00
R035 On 01/08/2024 Bond Future	Buy	143	0.00
R035 On 01/08/2024 Bond Future	Sell	143	0.00
R035 On 01/08/2024 Bond Future	Buy	228	0.00
R035 On 01/08/2024 Bond Future	Sell	228	0.00
R035 On 07/11/2024 Bond Future	Sell	228	0.00
R035 On 07/11/2024 Bond Future	Buy	228	0.00
R035 On 07/11/2024 Bond Future	Buy	371	0.00
R035 On 07/11/2024 Bond Future	Sell	371	0.00
R035 On 01/08/2024 Bond Future	Buy	371	0.00
R035 On 01/08/2024 Bond Future	Sell	371	0.00
R2040 Bond Future			
2040 On 07/11/2024 Bond Future	Buy	50	0.00
2040 On 07/11/2024 Bond Future	Sell	50	0.00
2040 On 07/11/2024 Bond Future	Sell	50	0.00
2040 On 07/11/2024 Bond Future	Buy	50	0.00

2040 On 07/11/2024 Bond Future	Sell	50	0.00
2040 On 07/11/2024 Bond Future	Buy	50	0.00
2040 On 01/08/2024 Bond Future	Buy	50	0.00
2040 On 01/08/2024 Bond Future	Buy	50	0.00
2040 On 01/08/2024 Bond Future	Sell	50	0.00
2040 On 01/08/2024 Bond Future	Sell	50	0.00
2040 On 01/08/2024 Bond Future	Buy	50	0.00
2040 On 01/08/2024 Bond Future	Sell	50	0.00
2040 On 01/08/2024 Bond Future	Sell	100	0.00
2040 On 01/08/2024 Bond Future	Buy	100	0.00
2040 On 01/08/2024 Bond Future	Sell	100	0.00
2040 On 01/08/2024 Bond Future	Buy	100	0.00

R2044 Bond Future

2044 On 07/11/2024 Bond Future	Buy	2	0.00
2044 On 07/11/2024 Bond Future	Sell	2	0.00
2044 On 07/11/2024 Bond Future	Buy	9	0.00
2044 On 07/11/2024 Bond Future	Sell	9	0.00
2044 On 07/11/2024 Bond Future	Buy	21	0.00
2044 On 07/11/2024 Bond Future	Sell	21	0.00
2044 On 07/11/2024 Bond Future	Sell	34	0.00
2044 On 07/11/2024 Bond Future	Buy	34	0.00
2044 On 07/11/2024 Bond Future	Buy	50	0.00
2044 On 07/11/2024 Bond Future	Sell	50	0.00
2044 On 07/11/2024 Bond Future	Sell	53	0.00
2044 On 07/11/2024 Bond Future	Buy	53	0.00

2044 On 07/11/2024 Bond Future	Sell	56	0.00
2044 On 07/11/2024 Bond Future	Buy	56	0.00
2044 On 07/11/2024 Bond Future	Buy	56	0.00
2044 On 07/11/2024 Bond Future	Sell	56	0.00
2044 On 01/08/2024 Bond Future	Buy	56	0.00
2044 On 01/08/2024 Bond Future	Buy	56	0.00
2044 On 01/08/2024 Bond Future	Sell	56	0.00
2044 On 01/08/2024 Bond Future	Sell	56	0.00
2044 On 07/11/2024 Bond Future	Buy	71	0.00
2044 On 07/11/2024 Bond Future	Sell	71	0.00
2044 On 07/11/2024 Bond Future	Buy	76	0.00
2044 On 07/11/2024 Bond Future	Sell	76	0.00
2044 On 07/11/2024 Bond Future	Buy	87	0.00
2044 On 07/11/2024 Bond Future	Sell	87	0.00
2044 On 07/11/2024 Bond Future	Buy	87	0.00
2044 On 07/11/2024 Bond Future	Sell	87	0.00
2044 On 07/11/2024 Bond Future	Buy	87	0.00
2044 On 07/11/2024 Bond Future	Sell	87	0.00
2044 On 07/11/2024 Bond Future	Sell	87	0.00
2044 On 07/11/2024 Bond Future	Buy	87	0.00
2044 On 07/11/2024 Bond Future	Buy	400	0.00
2044 On 07/11/2024 Bond Future	Sell	400	0.00
2044 On 07/11/2024 Bond Future	Sell	400	0.00
2044 On 07/11/2024 Bond Future	Sell	400	0.00
2044 On 07/11/2024 Bond Future	Buy	400	0.00
2044 On 07/11/2024 Bond Future	Buy	400	0.00

2044 On 01/08/2024 Bond Future	Sell	400	0.00
2044 On 01/08/2024 Bond Future	Buy	400	0.00
2044 On 01/08/2024 Bond Future	Buy	400	0.00
2044 On 01/08/2024 Bond Future	Buy	400	0.00
2044 On 01/08/2024 Bond Future	Sell	400	0.00
2044 On 01/08/2024 Bond Future	Sell	400	0.00
R2048 Bond Future			
R248 On 07/11/2024 Bond Future	Buy	2,203	0.00
R248 On 07/11/2024 Bond Future	Sell	2,203	0.00
R209 Bond Future			
R209 On 07/11/2024 Bond Future	Buy	80	0.00
R209 On 07/11/2024 Bond Future	Sell	80	0.00
R210 Bond Future			
R210 On 07/11/2024 Bond Future	Sell	110	0.00
R210 On 07/11/2024 Bond Future	Buy	110	0.00
R210 On 07/11/2024 Bond Future	Buy	110	0.00
R210 On 07/11/2024 Bond Future	Sell	110	0.00
R210 On 07/11/2024 Bond Future	Sell	110	0.00
R210 On 07/11/2024 Bond Future	Buy	110	0.00
R210 On 01/08/2024 Bond Future	Sell	110	0.00
R210 On 01/08/2024 Bond Future	Buy	110	0.00
R210 On 01/08/2024 Bond Future	Sell	110	0.00
R210 On 01/08/2024 Bond Future	Buy	110	0.00
R210 On 01/08/2024 Bond Future	Buy	110	0.00
R210 On 01/08/2024 Bond Future	Sell	110	0.00

R213 Bond Future

R213 On 07/11/2024 Bond Future	Buy	72	0.00
R213 On 07/11/2024 Bond Future	Sell	72	0.00
R213 On 07/11/2024 Bond Future	Buy	102	0.00
R213 On 07/11/2024 Bond Future	Sell	102	0.00
R213 On 07/11/2024 Bond Future	Buy	174	0.00
R213 On 07/11/2024 Bond Future	Sell	174	0.00

R214 Bond Future

R214 On 07/11/2024 Bond Future	Sell	158	0.00
R214 On 07/11/2024 Bond Future	Buy	158	0.00
R214 On 07/11/2024 Bond Future	Sell	211	0.00
R214 On 07/11/2024 Bond Future	Buy	211	0.00
R214 On 07/11/2024 Bond Future	Sell	369	0.00
R214 On 07/11/2024 Bond Future	Buy	369	0.00

Grand Total for Daily Detailed Turnover

65,588 0.00