

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/10/2024

TO DATE : 29/10/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 07/11/2024 Index Future			Sell	9	0.00
ALBI On 07/11/2024 Index Future			Buy	9	0.00
ALBI On 07/11/2024 Index Future			Buy	9	0.00
ALBI On 07/11/2024 Index Future			Sell	9	0.00
ALBI On 06/02/2025 Index Future			Sell	9	0.00
ALBI On 06/02/2025 Index Future			Buy	9	0.00
ALBI On 06/02/2025 Index Future			Buy	9	0.00
ALBI On 06/02/2025 Index Future			Sell	9	0.00
ALBI On 06/02/2025 Index Future			Sell	15	0.00
ALBI On 06/02/2025 Index Future			Buy	15	0.00
ALBI On 07/11/2024 Index Future			Sell	15	0.00
ALBI On 07/11/2024 Index Future			Buy	15	0.00
GOVI Index Future					
GOVI On 07/11/2024 Index Future			Buy	4	0.00
GOVI On 07/11/2024 Index Future			Sell	4	0.00
GOVI On 07/11/2024 Index Future			Buy	4	0.00
GOVI On 07/11/2024 Index Future			Sell	4	0.00
GOVI On 07/11/2024 Index Future			Buy	8	0.00
GOVI On 07/11/2024 Index Future			Sell	8	0.00
GOVI On 06/02/2025 Index Future			Sell	8	0.00

GOVI On 06/02/2025 Index Future	Buy	8	0.00
GOVI On 06/02/2025 Index Future	Sell	31	0.00
GOVI On 06/02/2025 Index Future	Buy	31	0.00
GOVI On 07/11/2024 Index Future	Buy	31	0.00
GOVI On 07/11/2024 Index Future	Sell	31	0.00
GOVI On 07/11/2024 Index Future	Buy	74	0.00
GOVI On 07/11/2024 Index Future	Sell	74	0.00
GOVI On 06/02/2025 Index Future	Sell	74	0.00
GOVI On 06/02/2025 Index Future	Buy	74	0.00
GOVI On 06/02/2025 Index Future	Sell	113	0.00
GOVI On 06/02/2025 Index Future	Buy	113	0.00
GOVI On 06/02/2025 Index Future	Buy	113	0.00
GOVI On 06/02/2025 Index Future	Sell	113	0.00
GOVI On 07/11/2024 Index Future	Sell	113	0.00
GOVI On 07/11/2024 Index Future	Buy	113	0.00
GOVI On 07/11/2024 Index Future	Buy	113	0.00
GOVI On 07/11/2024 Index Future	Sell	113	0.00
GOVI On 07/11/2024 Index Future	Buy	115	0.00
GOVI On 07/11/2024 Index Future	Sell	115	0.00
GOVI On 07/11/2024 Index Future	Buy	115	0.00
GOVI On 07/11/2024 Index Future	Sell	115	0.00
GOVI On 06/02/2025 Index Future	Sell	115	0.00
GOVI On 06/02/2025 Index Future	Sell	115	0.00
GOVI On 06/02/2025 Index Future	Buy	115	0.00
GOVI On 06/02/2025 Index Future	Buy	115	0.00

I2038 Bond Future

2038 On 07/11/2024 Bond Future	Sell	110	0.00
2038 On 07/11/2024 Bond Future	Buy	110	0.00
2038 On 07/11/2024 Bond Future	Sell	110	0.00
2038 On 07/11/2024 Bond Future	Buy	110	0.00

I2050 Bond Future

2050 On 07/11/2024 Bond Future	Buy	50	0.00
2050 On 07/11/2024 Bond Future	Sell	50	0.00
2050 On 06/02/2025 Bond Future	Sell	50	0.00
2050 On 06/02/2025 Bond Future	Buy	50	0.00
2050 On 06/02/2025 Bond Future	Sell	100	0.00
2050 On 06/02/2025 Bond Future	Buy	100	0.00
2050 On 07/11/2024 Bond Future	Buy	100	0.00
2050 On 07/11/2024 Bond Future	Sell	100	0.00
2050 On 07/11/2024 Bond Future	Buy	150	0.00
2050 On 07/11/2024 Bond Future	Sell	150	0.00
2050 On 06/02/2025 Bond Future	Sell	150	0.00
2050 On 06/02/2025 Bond Future	Buy	150	0.00
2050 On 06/02/2025 Bond Future	Buy	918	0.00
2050 On 06/02/2025 Bond Future	Sell	918	0.00
2050 On 06/02/2025 Bond Future	Buy	918	0.00
2050 On 06/02/2025 Bond Future	Sell	918	0.00
2050 On 07/11/2024 Bond Future	Sell	918	0.00
2050 On 07/11/2024 Bond Future	Buy	918	0.00
2050 On 07/11/2024 Bond Future	Sell	918	0.00

2050 On 07/11/2024 Bond Future	Buy	918	0.00
IGOV Index Future			
IGOV On 07/11/2024 Index Future	Sell	5	0.00
IGOV On 07/11/2024 Index Future	Buy	5	0.00
IGOV On 07/11/2024 Index Future	Sell	5	0.00
IGOV On 07/11/2024 Index Future	Buy	5	0.00
IGOV On 06/02/2025 Index Future	Buy	5	0.00
IGOV On 06/02/2025 Index Future	Sell	5	0.00
IGOV On 06/02/2025 Index Future	Sell	5	0.00
IGOV On 06/02/2025 Index Future	Buy	5	0.00
R202 Bond Future			
R202 On 06/02/2025 Bond Future	Sell	1	0.00
R202 On 06/02/2025 Bond Future	Buy	1	0.00
R202 On 07/11/2024 Bond Future	Buy	1	0.00
R202 On 07/11/2024 Bond Future	Sell	1	0.00
R202 On 07/11/2024 Bond Future	Buy	9	0.00
R202 On 07/11/2024 Bond Future	Sell	9	0.00
R202 On 07/11/2024 Bond Future	Buy	13	0.00
R202 On 07/11/2024 Bond Future	Sell	13	0.00
R202 On 07/11/2024 Bond Future	Buy	15	0.00
R202 On 07/11/2024 Bond Future	Sell	15	0.00
R202 On 06/02/2025 Bond Future	Sell	15	0.00
R202 On 06/02/2025 Bond Future	Buy	15	0.00
R202 On 06/02/2025 Bond Future	Sell	16	0.00
R202 On 06/02/2025 Bond Future	Buy	16	0.00

R202 On 07/11/2024 Bond Future	Buy	16	0.00
R202 On 07/11/2024 Bond Future	Sell	16	0.00
R202 On 07/11/2024 Bond Future	Buy	22	0.00
R202 On 07/11/2024 Bond Future	Sell	22	0.00
R202 On 06/02/2025 Bond Future	Sell	22	0.00
R202 On 06/02/2025 Bond Future	Buy	22	0.00
R202 On 06/02/2025 Bond Future	Sell	22	0.00
R202 On 06/02/2025 Bond Future	Buy	22	0.00
R202 On 06/02/2025 Bond Future	Sell	43	0.00
R202 On 06/02/2025 Bond Future	Buy	43	0.00
R202 On 07/11/2024 Bond Future	Buy	43	0.00
R202 On 07/11/2024 Bond Future	Sell	43	0.00
R202 On 07/11/2024 Bond Future	Buy	47	0.00
R202 On 07/11/2024 Bond Future	Sell	47	0.00
R202 On 06/02/2025 Bond Future	Sell	47	0.00
R202 On 06/02/2025 Bond Future	Buy	47	0.00
R202 On 06/02/2025 Bond Future	Sell	49	0.00
R202 On 06/02/2025 Bond Future	Buy	49	0.00
R202 On 07/11/2024 Bond Future	Buy	49	0.00
R202 On 07/11/2024 Bond Future	Sell	49	0.00
R202 On 07/11/2024 Bond Future	Buy	59	0.00
R202 On 07/11/2024 Bond Future	Sell	59	0.00
R202 On 06/02/2025 Bond Future	Sell	59	0.00
R202 On 06/02/2025 Bond Future	Buy	59	0.00
R202 On 06/02/2025 Bond Future	Sell	63	0.00
R202 On 06/02/2025 Bond Future	Buy	63	0.00

R202 On 07/11/2024 Bond Future	Buy	63	0.00
R202 On 07/11/2024 Bond Future	Sell	63	0.00
R202 On 07/11/2024 Bond Future	Buy	77	0.00
R202 On 07/11/2024 Bond Future	Sell	77	0.00
R202 On 06/02/2025 Bond Future	Sell	77	0.00
R202 On 06/02/2025 Bond Future	Buy	77	0.00
R202 On 06/02/2025 Bond Future	Sell	78	0.00
R202 On 06/02/2025 Bond Future	Buy	78	0.00
R202 On 07/11/2024 Bond Future	Buy	78	0.00
R202 On 07/11/2024 Bond Future	Sell	78	0.00
R202 On 07/11/2024 Bond Future	Buy	79	0.00
R202 On 07/11/2024 Bond Future	Sell	79	0.00
R202 On 06/02/2025 Bond Future	Sell	79	0.00
R202 On 06/02/2025 Bond Future	Buy	79	0.00
R202 On 06/02/2025 Bond Future	Sell	87	0.00
R202 On 06/02/2025 Bond Future	Buy	87	0.00
R202 On 07/11/2024 Bond Future	Buy	87	0.00
R202 On 07/11/2024 Bond Future	Sell	87	0.00
R202 On 07/11/2024 Bond Future	Buy	90	0.00
R202 On 07/11/2024 Bond Future	Sell	90	0.00
R202 On 06/02/2025 Bond Future	Sell	90	0.00
R202 On 06/02/2025 Bond Future	Buy	90	0.00
R202 On 06/02/2025 Bond Future	Sell	96	0.00
R202 On 06/02/2025 Bond Future	Buy	96	0.00
R202 On 07/11/2024 Bond Future	Buy	96	0.00
R202 On 07/11/2024 Bond Future	Sell	96	0.00

R202 On 07/11/2024 Bond Future	Buy	202	0.00
R202 On 07/11/2024 Bond Future	Sell	202	0.00
R202 On 06/02/2025 Bond Future	Sell	202	0.00
R202 On 06/02/2025 Bond Future	Buy	202	0.00
R202 On 06/02/2025 Bond Future	Sell	1,046	0.00
R202 On 06/02/2025 Bond Future	Buy	1,046	0.00
R202 On 06/02/2025 Bond Future	Sell	1,046	0.00
R202 On 06/02/2025 Bond Future	Buy	1,046	0.00
R202 On 07/11/2024 Bond Future	Buy	1,046	0.00
R202 On 07/11/2024 Bond Future	Sell	1,046	0.00
R202 On 07/11/2024 Bond Future	Buy	1,046	0.00
R202 On 07/11/2024 Bond Future	Sell	1,046	0.00
R2030 Bond Future			
2030 On 06/02/2025 Bond Future	Sell	90	0.00
2030 On 06/02/2025 Bond Future	Buy	90	0.00
2030 On 06/02/2025 Bond Future	Sell	90	0.00
2030 On 06/02/2025 Bond Future	Buy	90	0.00
R2032 Bond Future			
2032 On 06/02/2025 Bond Future	Buy	5	0.00
2032 On 06/02/2025 Bond Future	Sell	5	0.00
2032 On 06/02/2025 Bond Future	Buy	67	0.00
2032 On 06/02/2025 Bond Future	Sell	67	0.00
2032 On 06/02/2025 Bond Future	Buy	67	0.00
2032 On 06/02/2025 Bond Future	Sell	67	0.00
2032 On 07/11/2024 Bond Future	Buy	67	0.00

2032 On 07/11/2024 Bond Future	Buy	67	0.00
2032 On 07/11/2024 Bond Future	Sell	67	0.00
2032 On 07/11/2024 Bond Future	Sell	67	0.00
2032 On 07/11/2024 Bond Future	Buy	95	0.00
2032 On 07/11/2024 Bond Future	Sell	95	0.00
2032 On 07/11/2024 Bond Future	Buy	95	0.00
2032 On 07/11/2024 Bond Future	Sell	95	0.00
2032 On 06/02/2025 Bond Future	Sell	95	0.00
2032 On 06/02/2025 Bond Future	Buy	95	0.00
2032 On 06/02/2025 Bond Future	Buy	95	0.00
2032 On 06/02/2025 Bond Future	Sell	95	0.00
2032 On 07/11/2024 Bond Future	Sell	150	0.00
2032 On 07/11/2024 Bond Future	Buy	150	0.00
2032 On 07/11/2024 Bond Future	Buy	150	0.00
2032 On 07/11/2024 Bond Future	Sell	150	0.00
R2035 Bond Future			
R035 On 06/02/2025 Bond Future	Sell	1	0.00
R035 On 06/02/2025 Bond Future	Buy	1	0.00
R035 On 06/02/2025 Bond Future	Sell	2	0.00
R035 On 06/02/2025 Bond Future	Buy	2	0.00
R035 On 06/02/2025 Bond Future	Sell	2	0.00
R035 On 06/02/2025 Bond Future	Buy	2	0.00
R035 On 06/02/2025 Bond Future	Sell	3	0.00
R035 On 06/02/2025 Bond Future	Buy	3	0.00
R035 On 06/02/2025 Bond Future	Buy	10	0.00

R035 On 06/02/2025 Bond Future		Sell	10	0.00
R035 On 06/02/2025 Bond Future		Sell	19	0.00
R035 On 06/02/2025 Bond Future		Buy	19	0.00
R035 On 06/02/2025 Bond Future		Buy	22	0.00
R035 On 06/02/2025 Bond Future		Sell	22	0.00
R035 On 06/02/2025 Bond Future		Buy	30	0.00
R035 On 06/02/2025 Bond Future		Sell	30	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	32	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	32	0.00
R035 On 06/02/2025 Bond Future		Sell	39	0.00
R035 On 06/02/2025 Bond Future		Buy	39	0.00
R035 On 06/02/2025 Bond Future		Buy	53	0.00
R035 On 07/11/2024 Bond Future		Sell	53	0.00
R035 On 06/02/2025 Bond Future		Buy	53	0.00
R035 On 06/02/2025 Bond Future		Sell	53	0.00
R035 On 06/02/2025 Bond Future		Sell	53	0.00
R035 On 07/11/2024 Bond Future		Buy	53	0.00
R035 On 07/11/2024 Bond Future		Buy	53	0.00
R035 On 07/11/2024 Bond Future		Sell	53	0.00
R035 On 06/02/2025 Bond Future		Buy	55	0.00
R035 On 06/02/2025 Bond Future		Sell	55	0.00
R035 On 06/02/2025 Bond Future		Buy	65	0.00
R035 On 06/02/2025 Bond Future		Sell	65	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	74	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	74	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	99	0.00

R035 On 06/02/2025 Bond Future	10.10 Call	Buy	99	0.00
R035 On 06/02/2025 Bond Future		Sell	117	0.00
R035 On 06/02/2025 Bond Future		Buy	117	0.00
R035 On 06/02/2025 Bond Future		Sell	150	0.00
R035 On 06/02/2025 Bond Future		Buy	150	0.00
R035 On 06/02/2025 Bond Future		Sell	152	0.00
R035 On 06/02/2025 Bond Future		Buy	152	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	183	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	183	0.00
R035 On 06/02/2025 Bond Future		Buy	197	0.00
R035 On 06/02/2025 Bond Future		Sell	197	0.00
R035 On 06/02/2025 Bond Future		Sell	216	0.00
R035 On 06/02/2025 Bond Future		Buy	216	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	218	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	218	0.00
R035 On 07/11/2024 Bond Future		Buy	250	0.00
R035 On 07/11/2024 Bond Future		Sell	250	0.00
R035 On 07/11/2024 Bond Future		Buy	250	0.00
R035 On 07/11/2024 Bond Future		Sell	250	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	658	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	658	0.00
R035 On 06/02/2025 Bond Future		Buy	693	0.00
R035 On 06/02/2025 Bond Future		Sell	693	0.00
R035 On 06/02/2025 Bond Future		Buy	1,174	0.00
R035 On 06/02/2025 Bond Future		Sell	1,174	0.00
R035 On 06/02/2025 Bond Future		Buy	2,947	0.00

R035 On 06/02/2025 Bond Future		Sell	2,947	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	3,911	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	3,911	0.00
R035 On 06/02/2025 Bond Future		Buy	4,500	0.00
R035 On 06/02/2025 Bond Future		Sell	4,500	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	9,825	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	9,825	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Sell	15,000	0.00
R035 On 06/02/2025 Bond Future	10.10 Call	Buy	15,000	0.00
R2037 Bond Future				
2037 On 06/02/2025 Bond Future		Sell	4,766	0.00
2037 On 06/02/2025 Bond Future		Buy	4,766	0.00
2037 On 06/02/2025 Bond Future		Buy	4,766	0.00
2037 On 06/02/2025 Bond Future		Sell	4,766	0.00
2037 On 07/11/2024 Bond Future		Sell	4,766	0.00
2037 On 07/11/2024 Bond Future		Buy	4,766	0.00
2037 On 07/11/2024 Bond Future		Sell	4,766	0.00
2037 On 07/11/2024 Bond Future		Buy	4,766	0.00
R2040 Bond Future				
2040 On 07/11/2024 Bond Future		Buy	120	0.00
2040 On 07/11/2024 Bond Future		Sell	120	0.00
2040 On 07/11/2024 Bond Future		Buy	120	0.00
2040 On 07/11/2024 Bond Future		Sell	120	0.00
R2048 Bond Future				
R248 On 06/02/2025 Bond Future		Buy	360	0.00

R248 On 06/02/2025 Bond Future	Sell	360	0.00
R248 On 06/02/2025 Bond Future	Buy	360	0.00
R248 On 06/02/2025 Bond Future	Sell	360	0.00
R209 Bond Future			
R209 On 06/02/2025 Bond Future	Buy	19	0.00
R209 On 06/02/2025 Bond Future	Sell	19	0.00
R209 On 06/02/2025 Bond Future	Buy	35	0.00
R209 On 06/02/2025 Bond Future	Sell	35	0.00
R209 On 06/02/2025 Bond Future	Buy	43	0.00
R209 On 06/02/2025 Bond Future	Sell	43	0.00
R209 On 06/02/2025 Bond Future	Buy	106	0.00
R209 On 06/02/2025 Bond Future	Sell	106	0.00
R209 On 06/02/2025 Bond Future	Buy	126	0.00
R209 On 06/02/2025 Bond Future	Sell	126	0.00
R209 On 06/02/2025 Bond Future	Buy	382	0.00
R209 On 06/02/2025 Bond Future	Sell	382	0.00
R209 On 06/02/2025 Bond Future	Buy	2,275	0.00
R209 On 06/02/2025 Bond Future	Sell	2,275	0.00
R209 On 06/02/2025 Bond Future	Buy	4,417	0.00
R209 On 06/02/2025 Bond Future	Sell	4,417	0.00
R209 On 06/02/2025 Bond Future	Buy	7,403	0.00
R209 On 06/02/2025 Bond Future	Sell	7,403	0.00
Grand Total for Daily Detailed Turnover		89,069	0.00