

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/01/2024

TO DATE : 03/01/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 01/02/2024 Index Future			Buy	4	0.00
ALBI On 01/02/2024 Index Future			Sell	4	0.00
I2025 Bond Future					
2025 On 01/02/2024 Bond Future			Buy	2	0.00
2025 On 01/02/2024 Bond Future			Sell	2	0.00
2025 On 01/02/2024 Bond Future			Buy	5	0.00
2025 On 01/02/2024 Bond Future			Sell	5	0.00
2025 On 01/02/2024 Bond Future			Buy	11	0.00
2025 On 01/02/2024 Bond Future			Sell	11	0.00
2025 On 01/02/2024 Bond Future			Buy	14	0.00
2025 On 01/02/2024 Bond Future			Sell	14	0.00
2025 On 01/02/2024 Bond Future			Buy	26	0.00
2025 On 01/02/2024 Bond Future			Sell	26	0.00
2025 On 01/02/2024 Bond Future			Buy	35	0.00
2025 On 01/02/2024 Bond Future			Sell	35	0.00
2025 On 01/02/2024 Bond Future			Buy	50	0.00
2025 On 01/02/2024 Bond Future			Sell	50	0.00
2025 On 01/02/2024 Bond Future			Buy	157	0.00
2025 On 01/02/2024 Bond Future			Sell	157	0.00
2025 On 01/02/2024 Bond Future			Buy	300	0.00

2025 On 01/02/2024 Bond Future	Sell	300	0.00
R186 Bond Future			
R186 On 01/02/2024 Bond Future	Buy	6	0.00
R186 On 01/02/2024 Bond Future	Sell	6	0.00
R186 On 01/02/2024 Bond Future	Buy	13	0.00
R186 On 01/02/2024 Bond Future	Sell	13	0.00
R186 On 01/02/2024 Bond Future	Buy	24	0.00
R186 On 01/02/2024 Bond Future	Sell	24	0.00
R186 On 01/02/2024 Bond Future	Buy	33	0.00
R186 On 01/02/2024 Bond Future	Sell	33	0.00
R186 On 01/02/2024 Bond Future	Buy	61	0.00
R186 On 01/02/2024 Bond Future	Sell	61	0.00
R186 On 01/02/2024 Bond Future	Buy	81	0.00
R186 On 01/02/2024 Bond Future	Sell	81	0.00
R186 On 01/02/2024 Bond Future	Sell	200	0.00
R186 On 01/02/2024 Bond Future	Buy	200	0.00
R186 On 01/02/2024 Bond Future	Buy	362	0.00
R186 On 01/02/2024 Bond Future	Sell	362	0.00
R186 On 01/02/2024 Bond Future	Sell	580	0.00
R186 On 01/02/2024 Bond Future	Buy	580	0.00
R2030 Bond Future			
2030 On 02/05/2024 Bond Future	Sell	3	0.00
2030 On 02/05/2024 Bond Future	Buy	3	0.00
2030 On 02/05/2024 Bond Future	Sell	6	0.00
2030 On 02/05/2024 Bond Future	Buy	6	0.00

2030 On 01/02/2024 Bond Future	Sell	8	0.00
2030 On 01/02/2024 Bond Future	Buy	8	0.00
2030 On 01/02/2024 Bond Future	Buy	9	0.00
2030 On 01/02/2024 Bond Future	Sell	9	0.00
2030 On 02/05/2024 Bond Future	Sell	12	0.00
2030 On 02/05/2024 Bond Future	Buy	12	0.00
2030 On 01/02/2024 Bond Future	Sell	16	0.00
2030 On 01/02/2024 Bond Future	Buy	16	0.00
2030 On 02/05/2024 Bond Future	Sell	16	0.00
2030 On 02/05/2024 Bond Future	Buy	16	0.00
2030 On 02/05/2024 Bond Future	Sell	30	0.00
2030 On 02/05/2024 Bond Future	Buy	30	0.00
2030 On 01/02/2024 Bond Future	Sell	31	0.00
2030 On 01/02/2024 Bond Future	Buy	31	0.00
2030 On 02/05/2024 Bond Future	Sell	41	0.00
2030 On 02/05/2024 Bond Future	Buy	41	0.00
2030 On 01/02/2024 Bond Future	Sell	43	0.00
2030 On 01/02/2024 Bond Future	Buy	43	0.00
2030 On 01/02/2024 Bond Future	Sell	56	0.00
2030 On 01/02/2024 Bond Future	Buy	56	0.00
2030 On 01/02/2024 Bond Future	Sell	78	0.00
2030 On 01/02/2024 Bond Future	Buy	78	0.00
2030 On 01/02/2024 Bond Future	Sell	104	0.00
2030 On 01/02/2024 Bond Future	Buy	104	0.00
2030 On 02/05/2024 Bond Future	Sell	182	0.00
2030 On 02/05/2024 Bond Future	Buy	182	0.00

2030 On 02/05/2024 Bond Future	Sell	290	0.00
2030 On 02/05/2024 Bond Future	Buy	290	0.00
2030 On 01/02/2024 Bond Future	Sell	470	0.00
2030 On 01/02/2024 Bond Future	Buy	470	0.00
2030 On 01/02/2024 Bond Future	Buy	750	0.00
2030 On 01/02/2024 Bond Future	Sell	750	0.00
R2032 Bond Future			
2032 On 02/05/2024 Bond Future	Buy	5	0.00
2032 On 02/05/2024 Bond Future	Sell	5	0.00
2032 On 02/05/2024 Bond Future	Buy	11	0.00
2032 On 02/05/2024 Bond Future	Sell	11	0.00
2032 On 02/05/2024 Bond Future	Buy	21	0.00
2032 On 02/05/2024 Bond Future	Sell	21	0.00
2032 On 02/05/2024 Bond Future	Buy	28	0.00
2032 On 02/05/2024 Bond Future	Sell	28	0.00
2032 On 02/05/2024 Bond Future	Buy	52	0.00
2032 On 02/05/2024 Bond Future	Sell	52	0.00
2032 On 02/05/2024 Bond Future	Buy	70	0.00
2032 On 02/05/2024 Bond Future	Sell	70	0.00
2032 On 01/02/2024 Bond Future	Buy	143	0.00
2032 On 01/02/2024 Bond Future	Sell	143	0.00
2032 On 01/02/2024 Bond Future	Buy	143	0.00
2032 On 01/02/2024 Bond Future	Sell	143	0.00
2032 On 02/05/2024 Bond Future	Buy	313	0.00
2032 On 02/05/2024 Bond Future	Sell	313	0.00

2032 On 02/05/2024 Bond Future	Buy	500	0.00
2032 On 02/05/2024 Bond Future	Sell	500	0.00
R2035 Bond Future			
R035 On 02/05/2024 Bond Future	Buy	4	0.00
R035 On 02/05/2024 Bond Future	Sell	4	0.00
R035 On 01/02/2024 Bond Future	Buy	4	0.00
R035 On 01/02/2024 Bond Future	Sell	4	0.00
R035 On 02/05/2024 Bond Future	Buy	8	0.00
R035 On 02/05/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	8	0.00
R035 On 01/02/2024 Bond Future	Sell	8	0.00
R035 On 01/02/2024 Bond Future	Buy	10	0.00
R035 On 01/02/2024 Bond Future	Sell	10	0.00
R035 On 02/05/2024 Bond Future	Buy	15	0.00
R035 On 02/05/2024 Bond Future	Sell	15	0.00
R035 On 01/02/2024 Bond Future	Buy	16	0.00
R035 On 01/02/2024 Bond Future	Sell	16	0.00
R035 On 02/05/2024 Bond Future	Buy	19	0.00
R035 On 02/05/2024 Bond Future	Sell	19	0.00
R035 On 01/02/2024 Bond Future	Buy	30	0.00
R035 On 01/02/2024 Bond Future	Sell	30	0.00
R035 On 02/05/2024 Bond Future	Buy	36	0.00
R035 On 02/05/2024 Bond Future	Sell	36	0.00
R035 On 01/02/2024 Bond Future	Buy	39	0.00
R035 On 01/02/2024 Bond Future	Sell	39	0.00

R035 On 02/05/2024 Bond Future	Buy	48	0.00
R035 On 02/05/2024 Bond Future	Sell	48	0.00
R035 On 02/05/2024 Bond Future	Buy	130	0.00
R035 On 02/05/2024 Bond Future	Sell	130	0.00
R035 On 01/02/2024 Bond Future	Buy	183	0.00
R035 On 01/02/2024 Bond Future	Sell	183	0.00
R035 On 02/05/2024 Bond Future	Buy	260	0.00
R035 On 02/05/2024 Bond Future	Sell	260	0.00
R035 On 01/02/2024 Bond Future	Buy	290	0.00
R035 On 01/02/2024 Bond Future	Sell	290	0.00

R2037 Bond Future

2037 On 02/05/2024 Bond Future	Sell	2	0.00
2037 On 02/05/2024 Bond Future	Buy	2	0.00
2037 On 02/05/2024 Bond Future	Sell	5	0.00
2037 On 02/05/2024 Bond Future	Buy	5	0.00
2037 On 02/05/2024 Bond Future	Sell	10	0.00
2037 On 02/05/2024 Bond Future	Buy	10	0.00
2037 On 02/05/2024 Bond Future	Sell	13	0.00
2037 On 02/05/2024 Bond Future	Buy	13	0.00
2037 On 02/05/2024 Bond Future	Sell	24	0.00
2037 On 02/05/2024 Bond Future	Buy	24	0.00
2037 On 02/05/2024 Bond Future	Sell	32	0.00
2037 On 02/05/2024 Bond Future	Buy	32	0.00
2037 On 02/05/2024 Bond Future	Sell	144	0.00
2037 On 02/05/2024 Bond Future	Buy	144	0.00

2037 On 02/05/2024 Bond Future	Sell	230	0.00
2037 On 02/05/2024 Bond Future	Buy	230	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	7	0.00
2040 On 02/05/2024 Bond Future	Buy	7	0.00
2040 On 02/05/2024 Bond Future	Sell	15	0.00
2040 On 02/05/2024 Bond Future	Buy	15	0.00
2040 On 02/05/2024 Bond Future	Sell	28	0.00
2040 On 02/05/2024 Bond Future	Buy	28	0.00
2040 On 02/05/2024 Bond Future	Sell	37	0.00
2040 On 02/05/2024 Bond Future	Buy	37	0.00
2040 On 02/05/2024 Bond Future	Sell	70	0.00
2040 On 02/05/2024 Bond Future	Buy	70	0.00
2040 On 02/05/2024 Bond Future	Sell	93	0.00
2040 On 02/05/2024 Bond Future	Buy	93	0.00
2040 On 02/05/2024 Bond Future	Sell	250	0.00
2040 On 02/05/2024 Bond Future	Buy	250	0.00
2040 On 02/05/2024 Bond Future	Sell	500	0.00
2040 On 02/05/2024 Bond Future	Buy	500	0.00
R2044 Bond Future			
2044 On 02/05/2024 Bond Future	Buy	3	0.00
2044 On 02/05/2024 Bond Future	Sell	3	0.00
2044 On 02/05/2024 Bond Future	Buy	7	0.00
2044 On 02/05/2024 Bond Future	Sell	7	0.00
2044 On 02/05/2024 Bond Future	Buy	14	0.00

2044 On 02/05/2024 Bond Future	Sell	14	0.00
2044 On 02/05/2024 Bond Future	Buy	18	0.00
2044 On 02/05/2024 Bond Future	Sell	18	0.00
2044 On 02/05/2024 Bond Future	Buy	35	0.00
2044 On 02/05/2024 Bond Future	Sell	35	0.00
2044 On 02/05/2024 Bond Future	Buy	46	0.00
2044 On 02/05/2024 Bond Future	Sell	46	0.00
2044 On 02/05/2024 Bond Future	Buy	127	0.00
2044 On 02/05/2024 Bond Future	Sell	127	0.00
2044 On 02/05/2024 Bond Future	Sell	250	0.00
2044 On 02/05/2024 Bond Future	Buy	250	0.00
R214 Bond Future			
R214 On 01/02/2024 Bond Future	Sell	27	0.00
R214 On 01/02/2024 Bond Future	Buy	27	0.00
Grand Total for Daily Detailed Turnover		8,482	0.00