

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/02/2024

TO DATE : 16/02/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/05/2024 Index Future			Sell	3	0.00
ALBI On 02/05/2024 Index Future			Buy	3	0.00
GOVI Index Future					
GOVI On 02/05/2024 Index Future			Buy	3	0.00
GOVI On 02/05/2024 Index Future			Sell	3	0.00
R186 Bond Future					
R186 On 02/05/2024 Bond Future			Sell	1	0.00
R186 On 02/05/2024 Bond Future			Buy	1	0.00
R186 On 02/05/2024 Bond Future			Sell	2	0.00
R186 On 02/05/2024 Bond Future			Buy	2	0.00
R186 On 02/05/2024 Bond Future			Sell	4	0.00
R186 On 02/05/2024 Bond Future			Buy	4	0.00
R186 On 02/05/2024 Bond Future			Sell	4	0.00
R186 On 02/05/2024 Bond Future			Buy	4	0.00
R186 On 02/05/2024 Bond Future			Sell	5	0.00
R186 On 02/05/2024 Bond Future			Buy	5	0.00
R186 On 02/05/2024 Bond Future			Sell	9	0.00
R186 On 02/05/2024 Bond Future			Buy	9	0.00
R186 On 02/05/2024 Bond Future			Sell	9	0.00
R186 On 02/05/2024 Bond Future			Buy	9	0.00

R186 On 02/05/2024 Bond Future	Sell	14	0.00
R186 On 02/05/2024 Bond Future	Buy	14	0.00
R186 On 02/05/2024 Bond Future	Sell	17	0.00
R186 On 02/05/2024 Bond Future	Buy	17	0.00
R186 On 02/05/2024 Bond Future	Sell	23	0.00
R186 On 02/05/2024 Bond Future	Buy	23	0.00
R186 On 02/05/2024 Bond Future	Sell	28	0.00
R186 On 02/05/2024 Bond Future	Buy	28	0.00
R186 On 02/05/2024 Bond Future	Sell	46	0.00
R186 On 02/05/2024 Bond Future	Buy	46	0.00
R186 On 02/05/2024 Bond Future	Sell	49	0.00
R186 On 02/05/2024 Bond Future	Buy	49	0.00
R186 On 02/05/2024 Bond Future	Sell	75	0.00
R186 On 02/05/2024 Bond Future	Buy	75	0.00
R186 On 02/05/2024 Bond Future	Buy	97	0.00
R186 On 02/05/2024 Bond Future	Sell	97	0.00
R186 On 02/05/2024 Bond Future	Sell	97	0.00
R186 On 02/05/2024 Bond Future	Buy	97	0.00
R186 On 02/05/2024 Bond Future	Sell	107	0.00
R186 On 02/05/2024 Bond Future	Buy	107	0.00
R186 On 02/05/2024 Bond Future	Sell	122	0.00
R186 On 02/05/2024 Bond Future	Buy	122	0.00
R186 On 02/05/2024 Bond Future	Sell	129	0.00
R186 On 02/05/2024 Bond Future	Buy	129	0.00
R186 On 02/05/2024 Bond Future	Sell	155	0.00
R186 On 02/05/2024 Bond Future	Buy	155	0.00

R186 On 02/05/2024 Bond Future	Sell	196	0.00
R186 On 02/05/2024 Bond Future	Buy	196	0.00
R186 On 02/05/2024 Bond Future	Sell	242	0.00
R186 On 02/05/2024 Bond Future	Buy	242	0.00
R186 On 02/05/2024 Bond Future	Sell	394	0.00
R186 On 02/05/2024 Bond Future	Buy	394	0.00
R186 On 02/05/2024 Bond Future	Sell	659	0.00
R186 On 02/05/2024 Bond Future	Buy	659	0.00
R186 On 02/05/2024 Bond Future	Buy	843	0.00
R186 On 02/05/2024 Bond Future	Sell	843	0.00
R186 On 02/05/2024 Bond Future	Sell	1,447	0.00
R186 On 02/05/2024 Bond Future	Buy	1,447	0.00
R202 Bond Future			
R202 On 02/05/2024 Bond Future	Buy	10	0.00
R202 On 02/05/2024 Bond Future	Sell	10	0.00
R202 On 02/05/2024 Bond Future	Buy	10	0.00
R202 On 02/05/2024 Bond Future	Sell	10	0.00
R2030 Bond Future			
2030 On 02/05/2024 Bond Future	Sell	147	0.00
2030 On 02/05/2024 Bond Future	Buy	147	0.00
2030 On 02/05/2024 Bond Future	Sell	283	0.00
2030 On 02/05/2024 Bond Future	Buy	283	0.00
2030 On 02/05/2024 Bond Future	Buy	500	0.00
2030 On 02/05/2024 Bond Future	Sell	500	0.00
2030 On 02/05/2024 Bond Future	Buy	500	0.00

2030 On 02/05/2024 Bond Future	Sell	500	0.00
2030 On 02/05/2024 Bond Future	Sell	859	0.00
2030 On 02/05/2024 Bond Future	Buy	859	0.00
2030 On 02/05/2024 Bond Future	Sell	961	0.00
2030 On 02/05/2024 Bond Future	Buy	961	0.00
2030 On 02/05/2024 Bond Future	Sell	2,250	0.00
2030 On 02/05/2024 Bond Future	Buy	2,250	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Buy	4	0.00
2032 On 02/05/2024 Bond Future	Sell	4	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	18	0.00
2032 On 02/05/2024 Bond Future	Sell	18	0.00
2032 On 02/05/2024 Bond Future	Buy	19	0.00
2032 On 02/05/2024 Bond Future	Sell	19	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	22	0.00
2032 On 02/05/2024 Bond Future	Sell	22	0.00
2032 On 02/05/2024 Bond Future	Buy	26	0.00
2032 On 02/05/2024 Bond Future	Sell	26	0.00
2032 On 02/05/2024 Bond Future	Buy	39	0.00
2032 On 02/05/2024 Bond Future	Sell	39	0.00
2032 On 02/05/2024 Bond Future	Buy	39	0.00

2032 On 02/05/2024 Bond Future	Sell	39	0.00
2032 On 02/05/2024 Bond Future	Buy	43	0.00
2032 On 02/05/2024 Bond Future	Sell	43	0.00
2032 On 02/05/2024 Bond Future	Buy	45	0.00
2032 On 02/05/2024 Bond Future	Sell	45	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	88	0.00
2032 On 02/05/2024 Bond Future	Sell	88	0.00
2032 On 02/05/2024 Bond Future	Buy	101	0.00
2032 On 02/05/2024 Bond Future	Sell	101	0.00
2032 On 02/05/2024 Bond Future	Buy	135	0.00
2032 On 02/05/2024 Bond Future	Sell	135	0.00
2032 On 02/05/2024 Bond Future	Buy	177	0.00
2032 On 02/05/2024 Bond Future	Sell	177	0.00
2032 On 02/05/2024 Bond Future	Buy	215	0.00
2032 On 02/05/2024 Bond Future	Sell	215	0.00
2032 On 02/05/2024 Bond Future	Buy	354	0.00
2032 On 02/05/2024 Bond Future	Sell	354	0.00
2032 On 02/05/2024 Bond Future	Buy	453	0.00
2032 On 02/05/2024 Bond Future	Sell	453	0.00
2032 On 02/05/2024 Bond Future	Buy	475	0.00
2032 On 02/05/2024 Bond Future	Sell	475	0.00
2032 On 02/05/2024 Bond Future	Buy	500	0.00
2032 On 02/05/2024 Bond Future	Sell	500	0.00
2032 On 02/05/2024 Bond Future	Buy	602	0.00

2032 On 02/05/2024 Bond Future	Sell	602	0.00
2032 On 02/05/2024 Bond Future	Buy	690	0.00
2032 On 02/05/2024 Bond Future	Sell	690	0.00
2032 On 02/05/2024 Bond Future	Buy	872	0.00
2032 On 02/05/2024 Bond Future	Sell	872	0.00
2032 On 02/05/2024 Bond Future	Buy	1,074	0.00
2032 On 02/05/2024 Bond Future	Sell	1,074	0.00
2032 On 02/05/2024 Bond Future	Buy	1,840	0.00
2032 On 02/05/2024 Bond Future	Sell	1,840	0.00
2032 On 02/05/2024 Bond Future	Buy	3,073	0.00
2032 On 02/05/2024 Bond Future	Sell	3,073	0.00
2032 On 02/05/2024 Bond Future	Buy	3,749	0.00
2032 On 02/05/2024 Bond Future	Sell	3,749	0.00
2032 On 02/05/2024 Bond Future	Buy	6,764	0.00
2032 On 02/05/2024 Bond Future	Sell	6,764	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future	Buy	1	0.00
R035 On 02/05/2024 Bond Future	Sell	1	0.00
R035 On 02/05/2024 Bond Future	Buy	4	0.00
R035 On 02/05/2024 Bond Future	Sell	4	0.00
R035 On 02/05/2024 Bond Future	Buy	12	0.00
R035 On 02/05/2024 Bond Future	Sell	12	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 02/05/2024 Bond Future	Sell	19	0.00

R035 On 02/05/2024 Bond Future	Buy	19	0.00
R035 On 02/05/2024 Bond Future	Buy	21	0.00
R035 On 02/05/2024 Bond Future	Sell	21	0.00
R035 On 02/05/2024 Bond Future	Buy	22	0.00
R035 On 02/05/2024 Bond Future	Sell	22	0.00
R035 On 02/05/2024 Bond Future	Buy	42	0.00
R035 On 02/05/2024 Bond Future	Sell	42	0.00
R035 On 02/05/2024 Bond Future	Buy	46	0.00
R035 On 02/05/2024 Bond Future	Sell	46	0.00
R035 On 02/05/2024 Bond Future	Sell	47	0.00
R035 On 02/05/2024 Bond Future	Buy	47	0.00
R035 On 02/05/2024 Bond Future	Buy	66	0.00
R035 On 02/05/2024 Bond Future	Sell	66	0.00
R035 On 02/05/2024 Bond Future	Sell	66	0.00
R035 On 02/05/2024 Bond Future	Buy	66	0.00
R035 On 02/05/2024 Bond Future	Buy	70	0.00
R035 On 02/05/2024 Bond Future	Sell	70	0.00
R035 On 02/05/2024 Bond Future	Buy	84	0.00
R035 On 02/05/2024 Bond Future	Sell	84	0.00
R035 On 02/05/2024 Bond Future	Buy	108	0.00
R035 On 02/05/2024 Bond Future	Sell	108	0.00
R035 On 02/05/2024 Bond Future	Buy	139	0.00
R035 On 02/05/2024 Bond Future	Sell	139	0.00
R035 On 02/05/2024 Bond Future	Buy	220	0.00
R035 On 02/05/2024 Bond Future	Sell	220	0.00
R035 On 02/05/2024 Bond Future	Buy	237	0.00

R035 On 02/05/2024 Bond Future	Sell	237	0.00
R035 On 02/05/2024 Bond Future	Buy	364	0.00
R035 On 02/05/2024 Bond Future	Sell	364	0.00
R035 On 02/05/2024 Bond Future	Buy	514	0.00
R035 On 02/05/2024 Bond Future	Sell	514	0.00
R035 On 02/05/2024 Bond Future	Buy	582	0.00
R035 On 02/05/2024 Bond Future	Sell	582	0.00
R035 On 02/05/2024 Bond Future	Buy	619	0.00
R035 On 02/05/2024 Bond Future	Sell	619	0.00
R035 On 02/05/2024 Bond Future	Buy	743	0.00
R035 On 02/05/2024 Bond Future	Sell	743	0.00
R035 On 02/05/2024 Bond Future	Buy	940	0.00
R035 On 02/05/2024 Bond Future	Sell	940	0.00
R035 On 02/05/2024 Bond Future	Buy	1,157	0.00
R035 On 02/05/2024 Bond Future	Sell	1,157	0.00
R035 On 02/05/2024 Bond Future	Buy	1,892	0.00
R035 On 02/05/2024 Bond Future	Sell	1,892	0.00
R035 On 02/05/2024 Bond Future	Buy	3,160	0.00
R035 On 02/05/2024 Bond Future	Sell	3,160	0.00
R035 On 02/05/2024 Bond Future	Buy	4,107	0.00
R035 On 02/05/2024 Bond Future	Sell	4,107	0.00
R035 On 02/05/2024 Bond Future	Buy	6,955	0.00
R035 On 02/05/2024 Bond Future	Sell	6,955	0.00
R2037 Bond Future			
2037 On 02/05/2024 Bond Future	Sell	241	0.00

2037 On 02/05/2024 Bond Future	Buy	241	0.00
R2040 Bond Future			
2040 On 02/05/2024 Bond Future	Sell	3	0.00
2040 On 02/05/2024 Bond Future	Buy	3	0.00
2040 On 01/08/2024 Bond Future	Sell	5	0.00
2040 On 01/08/2024 Bond Future	Buy	5	0.00
2040 On 02/05/2024 Bond Future	Sell	8	0.00
2040 On 02/05/2024 Bond Future	Buy	8	0.00
2040 On 02/05/2024 Bond Future	Sell	14	0.00
2040 On 02/05/2024 Bond Future	Buy	14	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	16	0.00
2040 On 02/05/2024 Bond Future	Buy	16	0.00
2040 On 02/05/2024 Bond Future	Sell	20	0.00
2040 On 02/05/2024 Bond Future	Buy	20	0.00
2040 On 02/05/2024 Bond Future	Sell	30	0.00
2040 On 02/05/2024 Bond Future	Buy	30	0.00
2040 On 02/05/2024 Bond Future	Sell	32	0.00
2040 On 02/05/2024 Bond Future	Buy	32	0.00
2040 On 01/08/2024 Bond Future	Sell	42	0.00
2040 On 01/08/2024 Bond Future	Buy	42	0.00
2040 On 01/08/2024 Bond Future	Sell	60	0.00
2040 On 01/08/2024 Bond Future	Buy	60	0.00
2040 On 01/08/2024 Bond Future	Sell	78	0.00

2040 On 01/08/2024 Bond Future	Buy	78	0.00
2040 On 02/05/2024 Bond Future	Sell	78	0.00
2040 On 02/05/2024 Bond Future	Buy	78	0.00
2040 On 01/08/2024 Bond Future	Sell	91	0.00
2040 On 01/08/2024 Bond Future	Buy	91	0.00
2040 On 02/05/2024 Bond Future	Sell	99	0.00
2040 On 02/05/2024 Bond Future	Buy	99	0.00
2040 On 02/05/2024 Bond Future	Sell	157	0.00
2040 On 02/05/2024 Bond Future	Buy	157	0.00
2040 On 02/05/2024 Bond Future	Sell	260	0.00
2040 On 02/05/2024 Bond Future	Buy	260	0.00
2040 On 02/05/2024 Bond Future	Sell	367	0.00
2040 On 02/05/2024 Bond Future	Buy	367	0.00
2040 On 01/08/2024 Bond Future	Sell	417	0.00
2040 On 01/08/2024 Bond Future	Buy	417	0.00
2040 On 02/05/2024 Bond Future	Sell	442	0.00
2040 On 02/05/2024 Bond Future	Buy	442	0.00
2040 On 02/05/2024 Bond Future	Sell	532	0.00
2040 On 02/05/2024 Bond Future	Buy	532	0.00
2040 On 02/05/2024 Bond Future	Buy	622	0.00
2040 On 02/05/2024 Bond Future	Sell	622	0.00
2040 On 02/05/2024 Bond Future	Sell	622	0.00
2040 On 02/05/2024 Bond Future	Buy	622	0.00
2040 On 01/08/2024 Bond Future	Sell	673	0.00
2040 On 01/08/2024 Bond Future	Buy	673	0.00
2040 On 02/05/2024 Bond Future	Sell	828	0.00

2040 On 02/05/2024 Bond Future	Buy	828	0.00
2040 On 02/05/2024 Bond Future	Sell	1,353	0.00
2040 On 02/05/2024 Bond Future	Buy	1,353	0.00
2040 On 01/08/2024 Bond Future	Buy	1,366	0.00
2040 On 01/08/2024 Bond Future	Sell	1,366	0.00
2040 On 02/05/2024 Bond Future	Buy	1,524	0.00
2040 On 02/05/2024 Bond Future	Sell	1,524	0.00
2040 On 02/05/2024 Bond Future	Sell	2,260	0.00
2040 On 02/05/2024 Bond Future	Buy	2,260	0.00
2040 On 02/05/2024 Bond Future	Buy	4,970	0.00
2040 On 02/05/2024 Bond Future	Sell	4,970	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Sell	3	0.00
2044 On 01/08/2024 Bond Future	Buy	3	0.00
2044 On 01/08/2024 Bond Future	Sell	4	0.00
2044 On 01/08/2024 Bond Future	Buy	4	0.00
2044 On 01/08/2024 Bond Future	Sell	8	0.00
2044 On 01/08/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Sell	8	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 02/05/2024 Bond Future	Sell	8	0.00
2044 On 02/05/2024 Bond Future	Buy	8	0.00
2044 On 01/08/2024 Bond Future	Sell	9	0.00
2044 On 01/08/2024 Bond Future	Buy	9	0.00
2044 On 01/08/2024 Bond Future	Sell	10	0.00

2044 On 01/08/2024 Bond Future	Buy	10	0.00
2044 On 01/08/2024 Bond Future	Sell	12	0.00
2044 On 01/08/2024 Bond Future	Buy	12	0.00
2044 On 01/08/2024 Bond Future	Sell	14	0.00
2044 On 01/08/2024 Bond Future	Buy	14	0.00
2044 On 01/08/2024 Bond Future	Sell	17	0.00
2044 On 01/08/2024 Bond Future	Buy	17	0.00
2044 On 01/08/2024 Bond Future	Sell	25	0.00
2044 On 01/08/2024 Bond Future	Buy	25	0.00
2044 On 02/05/2024 Bond Future	Sell	27	0.00
2044 On 02/05/2024 Bond Future	Buy	27	0.00
2044 On 01/08/2024 Bond Future	Sell	31	0.00
2044 On 01/08/2024 Bond Future	Buy	31	0.00
2044 On 01/08/2024 Bond Future	Sell	50	0.00
2044 On 01/08/2024 Bond Future	Buy	50	0.00
2044 On 01/08/2024 Bond Future	Sell	55	0.00
2044 On 01/08/2024 Bond Future	Buy	55	0.00
2044 On 01/08/2024 Bond Future	Sell	82	0.00
2044 On 01/08/2024 Bond Future	Buy	82	0.00
2044 On 01/08/2024 Bond Future	Sell	108	0.00
2044 On 01/08/2024 Bond Future	Buy	108	0.00
2044 On 01/08/2024 Bond Future	Sell	172	0.00
2044 On 01/08/2024 Bond Future	Buy	172	0.00
2044 On 01/08/2024 Bond Future	Sell	179	0.00
2044 On 01/08/2024 Bond Future	Buy	179	0.00
2044 On 01/08/2024 Bond Future	Sell	284	0.00

2044 On 01/08/2024 Bond Future	Buy	284	0.00
2044 On 01/08/2024 Bond Future	Sell	401	0.00
2044 On 01/08/2024 Bond Future	Buy	401	0.00
2044 On 01/08/2024 Bond Future	Sell	439	0.00
2044 On 01/08/2024 Bond Future	Buy	439	0.00
2044 On 01/08/2024 Bond Future	Sell	484	0.00
2044 On 01/08/2024 Bond Future	Buy	484	0.00
2044 On 01/08/2024 Bond Future	Sell	561	0.00
2044 On 01/08/2024 Bond Future	Buy	561	0.00
2044 On 01/08/2024 Bond Future	Sell	709	0.00
2044 On 01/08/2024 Bond Future	Buy	709	0.00
2044 On 01/08/2024 Bond Future	Sell	873	0.00
2044 On 01/08/2024 Bond Future	Buy	873	0.00
2044 On 01/08/2024 Bond Future	Sell	1,480	0.00
2044 On 01/08/2024 Bond Future	Buy	1,480	0.00
2044 On 01/08/2024 Bond Future	Sell	2,473	0.00
2044 On 01/08/2024 Bond Future	Buy	2,473	0.00
2044 On 01/08/2024 Bond Future	Buy	3,046	0.00
2044 On 01/08/2024 Bond Future	Sell	3,046	0.00
2044 On 01/08/2024 Bond Future	Sell	5,437	0.00
2044 On 01/08/2024 Bond Future	Buy	5,437	0.00

R210 Bond Future

R210 On 02/05/2024 Bond Future	Sell	10	0.00
R210 On 02/05/2024 Bond Future	Buy	10	0.00
R210 On 02/05/2024 Bond Future	Sell	10	0.00

R210 On 02/05/2024 Bond Future

Buy

10

0.00

Grand Total for Daily Detailed Turnover

88,311

0.00