

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/01/2024

TO DATE : 30/01/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/05/2024 Index Future			Sell	51	0.00
ALBI On 02/05/2024 Index Future			Buy	51	0.00
ALBI On 02/05/2024 Index Future			Sell	51	0.00
ALBI On 02/05/2024 Index Future			Buy	51	0.00
ALBI On 02/05/2024 Index Future			Sell	51	0.00
ALBI On 02/05/2024 Index Future			Buy	51	0.00
ALBI On 01/02/2024 Index Future			Sell	51	0.00
ALBI On 01/02/2024 Index Future			Buy	51	0.00
ALBI On 01/02/2024 Index Future			Buy	51	0.00
ALBI On 01/02/2024 Index Future			Sell	51	0.00
ALBI On 01/02/2024 Index Future			Buy	51	0.00
ALBI On 01/02/2024 Index Future			Sell	51	0.00
I2025 Bond Future					
2025 On 02/05/2024 Bond Future			Buy	47	0.00
2025 On 02/05/2024 Bond Future			Sell	47	0.00
2025 On 02/05/2024 Bond Future			Buy	47	0.00
2025 On 02/05/2024 Bond Future			Sell	47	0.00
I2033 Bond Future					
2033 On 02/05/2024 Bond Future			Sell	106	0.00
2033 On 02/05/2024 Bond Future			Buy	106	0.00

2033 On 02/05/2024 Bond Future	Sell	106	0.00
2033 On 02/05/2024 Bond Future	Buy	106	0.00
I2046 Bond Future			
2046 On 02/05/2024 Bond Future	Buy	117	0.00
2046 On 02/05/2024 Bond Future	Sell	117	0.00
2046 On 02/05/2024 Bond Future	Buy	117	0.00
2046 On 02/05/2024 Bond Future	Sell	117	0.00
I2050 Bond Future			
2050 On 02/05/2024 Bond Future	Sell	50	0.00
2050 On 02/05/2024 Bond Future	Buy	50	0.00
2050 On 01/02/2024 Bond Future	Buy	50	0.00
2050 On 01/02/2024 Bond Future	Sell	50	0.00
2050 On 01/02/2024 Bond Future	Buy	100	0.00
2050 On 01/02/2024 Bond Future	Sell	100	0.00
2050 On 02/05/2024 Bond Future	Sell	100	0.00
2050 On 02/05/2024 Bond Future	Buy	100	0.00
2050 On 02/05/2024 Bond Future	Buy	150	0.00
2050 On 02/05/2024 Bond Future	Sell	150	0.00
2050 On 01/02/2024 Bond Future	Sell	150	0.00
2050 On 01/02/2024 Bond Future	Buy	150	0.00
R186 Bond Future			
R186 On 02/05/2024 Bond Future	Buy	909	0.00
R186 On 02/05/2024 Bond Future	Buy	909	0.00
R186 On 02/05/2024 Bond Future	Sell	909	0.00
R186 On 02/05/2024 Bond Future	Sell	909	0.00

R2030 Bond Future

2030 On 02/05/2024 Bond Future			Sell	553	0.00
2030 On 02/05/2024 Bond Future			Buy	553	0.00
2030 On 02/05/2024 Bond Future			Sell	553	0.00
2030 On 02/05/2024 Bond Future			Buy	553	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future			Sell	726	0.00
2032 On 02/05/2024 Bond Future			Buy	726	0.00
2032 On 02/05/2024 Bond Future			Sell	726	0.00
2032 On 02/05/2024 Bond Future			Buy	726	0.00

R2037 Bond Future

2037 On 02/05/2024 Bond Future			Buy	164	0.00
2037 On 02/05/2024 Bond Future			Sell	164	0.00
2037 On 02/05/2024 Bond Future			Buy	164	0.00
2037 On 02/05/2024 Bond Future			Sell	164	0.00
2037 On 02/05/2024 Bond Future			Sell	376	0.00
2037 On 02/05/2024 Bond Future			Buy	376	0.00
2037 On 01/02/2024 Bond Future	12.09	Call	Sell	2,500	0.00
2037 On 01/02/2024 Bond Future	12.09	Call	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	12.09	Call	Sell	2,500	0.00
2037 On 01/02/2024 Bond Future	12.09	Call	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	13.93	Put	Sell	2,500	0.00
2037 On 01/02/2024 Bond Future	13.93	Put	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	13.93	Put	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	13.93	Put	Sell	2,500	0.00

2037 On 01/02/2024 Bond Future	12.93 Put	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	12.93 Put	Sell	2,500	0.00
2037 On 01/02/2024 Bond Future	12.93 Put	Buy	2,500	0.00
2037 On 01/02/2024 Bond Future	12.93 Put	Sell	2,500	0.00

R2040 Bond Future

2040 On 02/05/2024 Bond Future		Buy	447	0.00
2040 On 02/05/2024 Bond Future		Sell	447	0.00
2040 On 02/05/2024 Bond Future		Sell	447	0.00
2040 On 02/05/2024 Bond Future		Buy	447	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	16	0.00
2044 On 02/05/2024 Bond Future		Sell	16	0.00
2044 On 02/05/2024 Bond Future		Buy	19	0.00
2044 On 02/05/2024 Bond Future		Sell	19	0.00
2044 On 02/05/2024 Bond Future		Buy	19	0.00
2044 On 02/05/2024 Bond Future		Sell	19	0.00
2044 On 02/05/2024 Bond Future		Buy	22	0.00
2044 On 02/05/2024 Bond Future		Sell	22	0.00
2044 On 02/05/2024 Bond Future		Buy	24	0.00
2044 On 02/05/2024 Bond Future		Sell	24	0.00
2044 On 02/05/2024 Bond Future		Buy	28	0.00
2044 On 02/05/2024 Bond Future		Sell	28	0.00
2044 On 02/05/2024 Bond Future		Buy	40	0.00

2044 On 02/05/2024 Bond Future	Sell	40	0.00
2044 On 02/05/2024 Bond Future	Buy	60	0.00
2044 On 02/05/2024 Bond Future	Sell	60	0.00
2044 On 02/05/2024 Bond Future	Buy	62	0.00
2044 On 02/05/2024 Bond Future	Sell	62	0.00
2044 On 02/05/2024 Bond Future	Buy	77	0.00
2044 On 02/05/2024 Bond Future	Sell	77	0.00
2044 On 02/05/2024 Bond Future	Buy	83	0.00
2044 On 02/05/2024 Bond Future	Sell	83	0.00
2044 On 02/05/2024 Bond Future	Buy	92	0.00
2044 On 02/05/2024 Bond Future	Sell	92	0.00
2044 On 02/05/2024 Bond Future	Buy	101	0.00
2044 On 02/05/2024 Bond Future	Sell	101	0.00
2044 On 02/05/2024 Bond Future	Buy	255	0.00
2044 On 02/05/2024 Bond Future	Sell	255	0.00
2044 On 02/05/2024 Bond Future	Buy	301	0.00
2044 On 02/05/2024 Bond Future	Sell	301	0.00
2044 On 02/05/2024 Bond Future	Buy	538	0.00
2044 On 02/05/2024 Bond Future	Sell	538	0.00
2044 On 02/05/2024 Bond Future	Buy	625	0.00
2044 On 02/05/2024 Bond Future	Sell	625	0.00
2044 On 02/05/2024 Bond Future	Buy	2,365	0.00
2044 On 02/05/2024 Bond Future	Sell	2,365	0.00
2044 On 02/05/2024 Bond Future	Buy	2,365	0.00
2044 On 02/05/2024 Bond Future	Sell	2,365	0.00

R209 Bond Future

R209 On 02/05/2024 Bond Future	Sell	251	0.00
R209 On 02/05/2024 Bond Future	Buy	251	0.00
R209 On 02/05/2024 Bond Future	Sell	251	0.00
R209 On 02/05/2024 Bond Future	Buy	251	0.00
Grand Total for Daily Detailed Turnover		30,017	0.00