

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 23/02/2024

TO DATE : 23/02/2024

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>ALBI Index Future</b>					
ALBI On 02/05/2024 Index Future			Buy	3	0.00
ALBI On 02/05/2024 Index Future			Sell	3	0.00
<b>GOVI Index Future</b>					
GOVI On 02/05/2024 Index Future			Sell	3	0.00
GOVI On 02/05/2024 Index Future			Buy	3	0.00
<b>R186 Bond Future</b>					
R186 On 02/05/2024 Bond Future			Buy	100	0.00
R186 On 02/05/2024 Bond Future			Sell	100	0.00
R186 On 02/05/2024 Bond Future			Buy	1,218	0.00
R186 On 02/05/2024 Bond Future			Sell	1,218	0.00
R186 On 02/05/2024 Bond Future			Buy	1,921	0.00
R186 On 02/05/2024 Bond Future			Sell	1,921	0.00
R186 On 02/05/2024 Bond Future			Buy	3,239	0.00
R186 On 02/05/2024 Bond Future			Sell	3,239	0.00
<b>R2030 Bond Future</b>					
2030 On 02/05/2024 Bond Future			Sell	14	0.00
2030 On 02/05/2024 Bond Future			Buy	14	0.00
2030 On 02/05/2024 Bond Future			Buy	45	0.00
2030 On 02/05/2024 Bond Future			Sell	45	0.00
2030 On 02/05/2024 Bond Future			Sell	45	0.00

2030 On 02/05/2024 Bond Future	Buy	45	0.00
2030 On 02/05/2024 Bond Future	Sell	53	0.00
2030 On 02/05/2024 Bond Future	Buy	53	0.00
2030 On 02/05/2024 Bond Future	Buy	250	0.00
2030 On 02/05/2024 Bond Future	Sell	250	0.00
2030 On 02/05/2024 Bond Future	Buy	250	0.00
2030 On 02/05/2024 Bond Future	Sell	250	0.00
2030 On 02/05/2024 Bond Future	Buy	476	0.00
2030 On 02/05/2024 Bond Future	Sell	476	0.00
2030 On 02/05/2024 Bond Future	Buy	510	0.00
2030 On 02/05/2024 Bond Future	Sell	510	0.00
2030 On 02/05/2024 Bond Future	Buy	510	0.00
2030 On 02/05/2024 Bond Future	Sell	510	0.00
2030 On 02/05/2024 Bond Future	Sell	919	0.00
2030 On 02/05/2024 Bond Future	Buy	919	0.00
2030 On 02/05/2024 Bond Future	Sell	972	0.00
2030 On 02/05/2024 Bond Future	Buy	972	0.00
2030 On 02/05/2024 Bond Future	Sell	1,000	0.00
2030 On 02/05/2024 Bond Future	Sell	1,000	0.00
2030 On 02/05/2024 Bond Future	Buy	1,000	0.00
2030 On 02/05/2024 Bond Future	Sell	1,000	0.00
2030 On 02/05/2024 Bond Future	Buy	1,000	0.00
2030 On 02/05/2024 Bond Future	Buy	1,000	0.00
2030 On 02/05/2024 Bond Future	Sell	1,000	0.00
2030 On 02/05/2024 Bond Future	Buy	1,000	0.00
2030 On 02/05/2024 Bond Future	Buy	1,886	0.00

2030 On 02/05/2024 Bond Future	Sell	1,886	0.00
2030 On 02/05/2024 Bond Future	Buy	1,962	0.00
2030 On 02/05/2024 Bond Future	Sell	1,962	0.00
2030 On 02/05/2024 Bond Future	Sell	4,324	0.00
2030 On 02/05/2024 Bond Future	Buy	4,324	0.00
<b>R2032 Bond Future</b>			
2032 On 02/05/2024 Bond Future	Sell	23	0.00
2032 On 02/05/2024 Bond Future	Buy	23	0.00
2032 On 02/05/2024 Bond Future	Sell	475	0.00
2032 On 02/05/2024 Bond Future	Buy	475	0.00
<b>R2035 Bond Future</b>			
R035 On 02/05/2024 Bond Future	Sell	50	0.00
R035 On 02/05/2024 Bond Future	Sell	50	0.00
R035 On 02/05/2024 Bond Future	Buy	50	0.00
R035 On 02/05/2024 Bond Future	Buy	50	0.00
<b>R2037 Bond Future</b>			
2037 On 02/05/2024 Bond Future	Buy	411	0.00
2037 On 02/05/2024 Bond Future	Sell	411	0.00
2037 On 02/05/2024 Bond Future	Buy	1,035	0.00
2037 On 02/05/2024 Bond Future	Sell	1,035	0.00
2037 On 02/05/2024 Bond Future	Buy	1,514	0.00
2037 On 02/05/2024 Bond Future	Sell	1,514	0.00
2037 On 02/05/2024 Bond Future	Sell	2,960	0.00
2037 On 02/05/2024 Bond Future	Buy	2,960	0.00

## R2040 Bond Future

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	Buy	20	0.00
2040 On 02/05/2024 Bond Future	Sell	20	0.00
2040 On 02/05/2024 Bond Future	Sell	740	0.00
2040 On 02/05/2024 Bond Future	Buy	740	0.00
2040 On 02/05/2024 Bond Future	Sell	740	0.00
2040 On 02/05/2024 Bond Future	Buy	740	0.00
2040 On 02/05/2024 Bond Future	Buy	908	0.00
2040 On 02/05/2024 Bond Future	Sell	908	0.00
2040 On 02/05/2024 Bond Future	Buy	1,447	0.00
2040 On 02/05/2024 Bond Future	Sell	1,447	0.00
2040 On 02/05/2024 Bond Future	Sell	2,355	0.00
2040 On 02/05/2024 Bond Future	Buy	2,355	0.00

## R2044 Bond Future

2044 On 02/05/2024 Bond Future	Sell	282	0.00
2044 On 02/05/2024 Bond Future	Buy	282	0.00
2044 On 02/05/2024 Bond Future	Sell	282	0.00
2044 On 02/05/2024 Bond Future	Buy	282	0.00
2044 On 02/05/2024 Bond Future	Buy	282	0.00
2044 On 02/05/2024 Bond Future	Sell	282	0.00
2044 On 02/05/2024 Bond Future	Sell	282	0.00
2044 On 02/05/2024 Bond Future	Buy	282	0.00
2044 On 02/05/2024 Bond Future	Buy	763	0.00

2044 On 02/05/2024 Bond Future	Sell	763	0.00
2044 On 02/05/2024 Bond Future	Buy	1,003	0.00
2044 On 02/05/2024 Bond Future	Sell	1,003	0.00
2044 On 02/05/2024 Bond Future	Sell	1,766	0.00
2044 On 02/05/2024 Bond Future	Buy	1,766	0.00
<b>R2048 Bond Future</b>			
R248 On 02/05/2024 Bond Future	Sell	230	0.00
R248 On 02/05/2024 Bond Future	Buy	230	0.00
<b>R213 Bond Future</b>			
R213 On 02/05/2024 Bond Future	Sell	455	0.00
R213 On 02/05/2024 Bond Future	Buy	455	0.00
R213 On 02/05/2024 Bond Future	Sell	455	0.00
R213 On 02/05/2024 Bond Future	Buy	455	0.00
<b>R214 Bond Future</b>			
R214 On 02/05/2024 Bond Future	Sell	27	0.00
R214 On 02/05/2024 Bond Future	Buy	27	0.00
<b>Grand Total for Daily Detailed Turnover</b>		<b>41,275</b>	<b>0.00</b>