

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/04/2024

TO DATE : 30/04/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/05/2024 Index Future			Buy	15	0.00
ALBI On 02/05/2024 Index Future			Sell	15	0.00
ALBI On 01/08/2024 Index Future			Sell	15	0.00
ALBI On 01/08/2024 Index Future			Buy	15	0.00
R186 Bond Future					
R186 On 01/08/2024 Bond Future			Buy	7	0.00
R186 On 01/08/2024 Bond Future			Sell	7	0.00
R186 On 01/08/2024 Bond Future			Sell	29	0.00
R186 On 01/08/2024 Bond Future			Buy	29	0.00
R186 On 01/08/2024 Bond Future			Sell	29	0.00
R186 On 01/08/2024 Bond Future			Buy	29	0.00
R186 On 01/08/2024 Bond Future			Buy	700	0.00
R186 On 01/08/2024 Bond Future			Sell	700	0.00
R186 On 02/05/2024 Bond Future			Buy	700	0.00
R186 On 02/05/2024 Bond Future			Sell	700	0.00
R2030 Bond Future					
2030 On 02/05/2024 Bond Future		11.12 Call	Buy	3	0.00
2030 On 02/05/2024 Bond Future		11.12 Call	Sell	3	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Sell	3	0.00
2030 On 02/05/2024 Bond Future		10.62 Call	Buy	3	0.00

2030 On 02/05/2024 Bond Future	10.62	Call	Sell	5	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	5	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	5	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	5	0.00
2030 On 01/08/2024 Bond Future			Buy	8	0.00
2030 On 01/08/2024 Bond Future			Sell	8	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	9	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	9	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	9	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	9	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	14	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	14	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	14	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	14	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	15	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	15	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	15	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	15	0.00
2030 On 01/08/2024 Bond Future			Buy	18	0.00
2030 On 01/08/2024 Bond Future			Sell	18	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	24	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	24	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	24	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	24	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	27	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	27	0.00

2030 On 02/05/2024 Bond Future	11.12	Call	Buy	27	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	27	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	39	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	39	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	39	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	39	0.00
2030 On 01/08/2024 Bond Future			Buy	40	0.00
2030 On 01/08/2024 Bond Future			Sell	40	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	52	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	52	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	52	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	52	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	108	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	108	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	108	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	108	0.00
2030 On 01/08/2024 Bond Future			Buy	117	0.00
2030 On 01/08/2024 Bond Future			Sell	117	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	165	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	165	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	165	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	165	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Sell	500	0.00
2030 On 02/05/2024 Bond Future	10.62	Call	Buy	500	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Sell	500	0.00
2030 On 02/05/2024 Bond Future	11.12	Call	Buy	500	0.00

2030 On 01/08/2024 Bond Future	Buy	695	0.00
2030 On 01/08/2024 Bond Future	Sell	695	0.00
2030 On 01/08/2024 Bond Future	Sell	800	0.00
2030 On 01/08/2024 Bond Future	Buy	800	0.00
2030 On 01/08/2024 Bond Future	Sell	800	0.00
2030 On 01/08/2024 Bond Future	Sell	800	0.00
2030 On 01/08/2024 Bond Future	Buy	800	0.00
2030 On 01/08/2024 Bond Future	Buy	800	0.00
2030 On 02/05/2024 Bond Future	Sell	800	0.00
2030 On 02/05/2024 Bond Future	Sell	800	0.00
2030 On 02/05/2024 Bond Future	Buy	800	0.00
2030 On 02/05/2024 Bond Future	Sell	800	0.00
2030 On 02/05/2024 Bond Future	Buy	800	0.00
2030 On 02/05/2024 Bond Future	Buy	800	0.00
2030 On 01/08/2024 Bond Future	Sell	878	0.00
2030 On 01/08/2024 Bond Future	Buy	878	0.00
R2032 Bond Future			
2032 On 01/08/2024 Bond Future	Buy	40	0.00
2032 On 01/08/2024 Bond Future	Sell	40	0.00
2032 On 01/08/2024 Bond Future	Buy	65	0.00
2032 On 01/08/2024 Bond Future	Sell	65	0.00
2032 On 01/08/2024 Bond Future	Buy	180	0.00
2032 On 01/08/2024 Bond Future	Sell	180	0.00
2032 On 01/08/2024 Bond Future	Sell	850	0.00
2032 On 01/08/2024 Bond Future	Buy	850	0.00

2032 On 02/05/2024 Bond Future		Buy	850	0.00
2032 On 02/05/2024 Bond Future		Sell	850	0.00
2032 On 01/08/2024 Bond Future		Buy	1,160	0.00
2032 On 01/08/2024 Bond Future		Sell	1,160	0.00
2032 On 01/08/2024 Bond Future		Buy	2,740	0.00
2032 On 01/08/2024 Bond Future		Sell	2,740	0.00
2032 On 01/08/2024 Bond Future		Sell	4,185	0.00
2032 On 01/08/2024 Bond Future		Buy	4,185	0.00
R2035 Bond Future				
R035 On 01/08/2024 Bond Future		Buy	10	0.00
R035 On 01/08/2024 Bond Future		Sell	10	0.00
R035 On 01/08/2024 Bond Future		Buy	10	0.00
R035 On 01/08/2024 Bond Future		Sell	10	0.00
R035 On 01/08/2024 Bond Future		Buy	10	0.00
R035 On 01/08/2024 Bond Future		Sell	10	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Sell	78	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Buy	78	0.00
R035 On 02/05/2024 Bond Future		Buy	200	0.00
R035 On 02/05/2024 Bond Future		Sell	200	0.00
R035 On 02/05/2024 Bond Future		Buy	200	0.00
R035 On 02/05/2024 Bond Future		Sell	200	0.00
R035 On 02/05/2024 Bond Future		Buy	650	0.00
R035 On 02/05/2024 Bond Future		Sell	650	0.00
R035 On 02/05/2024 Bond Future		Buy	650	0.00
R035 On 02/05/2024 Bond Future		Sell	650	0.00

R035 On 01/08/2024 Bond Future		Buy	650	0.00
R035 On 01/08/2024 Bond Future		Sell	650	0.00
R035 On 01/08/2024 Bond Future		Buy	650	0.00
R035 On 01/08/2024 Bond Future		Sell	650	0.00
R035 On 01/08/2024 Bond Future		Buy	800	0.00
R035 On 01/08/2024 Bond Future		Sell	800	0.00
R035 On 02/05/2024 Bond Future		Buy	800	0.00
R035 On 02/05/2024 Bond Future		Sell	800	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Sell	2,662	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Buy	2,662	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Buy	2,740	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Sell	2,740	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Sell	2,740	0.00
R035 On 01/08/2024 Bond Future	12.50 Put	Buy	2,740	0.00

R2037 Bond Future

2037 On 01/08/2024 Bond Future		Sell	2	0.00
2037 On 01/08/2024 Bond Future		Buy	2	0.00
2037 On 01/08/2024 Bond Future		Buy	3	0.00
2037 On 01/08/2024 Bond Future		Sell	3	0.00
2037 On 01/08/2024 Bond Future		Buy	3	0.00
2037 On 01/08/2024 Bond Future		Sell	3	0.00
2037 On 01/08/2024 Bond Future		Sell	3	0.00
2037 On 01/08/2024 Bond Future		Buy	3	0.00
2037 On 02/05/2024 Bond Future		Buy	3	0.00
2037 On 02/05/2024 Bond Future		Sell	3	0.00

2037 On 02/05/2024 Bond Future	Buy	6	0.00
2037 On 02/05/2024 Bond Future	Sell	6	0.00
2037 On 02/05/2024 Bond Future	Buy	6	0.00
2037 On 02/05/2024 Bond Future	Sell	6	0.00
2037 On 01/08/2024 Bond Future	Sell	6	0.00
2037 On 01/08/2024 Bond Future	Buy	6	0.00
2037 On 01/08/2024 Bond Future	Sell	6	0.00
2037 On 01/08/2024 Bond Future	Buy	6	0.00
2037 On 01/08/2024 Bond Future	Sell	11	0.00
2037 On 01/08/2024 Bond Future	Buy	11	0.00
2037 On 02/05/2024 Bond Future	Buy	11	0.00
2037 On 02/05/2024 Bond Future	Sell	11	0.00
2037 On 02/05/2024 Bond Future	Buy	14	0.00
2037 On 02/05/2024 Bond Future	Sell	14	0.00
2037 On 01/08/2024 Bond Future	Sell	14	0.00
2037 On 01/08/2024 Bond Future	Buy	14	0.00
2037 On 01/08/2024 Bond Future	Sell	15	0.00
2037 On 01/08/2024 Bond Future	Buy	15	0.00
2037 On 01/08/2024 Bond Future	Buy	17	0.00
2037 On 01/08/2024 Bond Future	Sell	17	0.00
2037 On 01/08/2024 Bond Future	Sell	26	0.00
2037 On 01/08/2024 Bond Future	Buy	26	0.00
2037 On 02/05/2024 Bond Future	Buy	26	0.00
2037 On 02/05/2024 Bond Future	Sell	26	0.00
2037 On 01/08/2024 Bond Future	Sell	34	0.00
2037 On 01/08/2024 Bond Future	Buy	34	0.00

2037 On 02/05/2024 Bond Future	Buy	34	0.00
2037 On 02/05/2024 Bond Future	Sell	34	0.00
2037 On 02/05/2024 Bond Future	Sell	90	0.00
2037 On 02/05/2024 Bond Future	Buy	90	0.00
2037 On 02/05/2024 Bond Future	Sell	90	0.00
2037 On 02/05/2024 Bond Future	Buy	90	0.00
2037 On 01/08/2024 Bond Future	Sell	90	0.00
2037 On 01/08/2024 Bond Future	Buy	90	0.00
2037 On 01/08/2024 Bond Future	Sell	90	0.00
2037 On 01/08/2024 Bond Future	Buy	90	0.00
2037 On 02/05/2024 Bond Future	Sell	100	0.00
2037 On 02/05/2024 Bond Future	Buy	100	0.00
2037 On 01/08/2024 Bond Future	Sell	100	0.00
2037 On 01/08/2024 Bond Future	Buy	100	0.00
2037 On 01/08/2024 Bond Future	Buy	730	0.00
2037 On 01/08/2024 Bond Future	Sell	730	0.00
2037 On 02/05/2024 Bond Future	Buy	730	0.00
2037 On 02/05/2024 Bond Future	Sell	730	0.00

R2040 Bond Future

2040 On 02/05/2024 Bond Future	Sell	10	0.00
2040 On 02/05/2024 Bond Future	Buy	10	0.00
2040 On 02/05/2024 Bond Future	Sell	10	0.00
2040 On 02/05/2024 Bond Future	Buy	10	0.00
2040 On 02/05/2024 Bond Future	Sell	400	0.00
2040 On 02/05/2024 Bond Future	Buy	400	0.00

2040 On 01/08/2024 Bond Future	Buy	400	0.00
2040 On 01/08/2024 Bond Future	Sell	400	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	14	0.00
2044 On 02/05/2024 Bond Future	Sell	14	0.00
2044 On 02/05/2024 Bond Future	Sell	17	0.00
2044 On 02/05/2024 Bond Future	Buy	17	0.00
2044 On 02/05/2024 Bond Future	Sell	120	0.00
2044 On 01/08/2024 Bond Future	Sell	120	0.00
2044 On 01/08/2024 Bond Future	Buy	120	0.00
2044 On 01/08/2024 Bond Future	Sell	120	0.00
2044 On 01/08/2024 Bond Future	Buy	120	0.00
2044 On 02/05/2024 Bond Future	Buy	120	0.00
2044 On 02/05/2024 Bond Future	Sell	120	0.00
2044 On 02/05/2024 Bond Future	Buy	120	0.00
2044 On 01/08/2024 Bond Future	Sell	250	0.00
2044 On 01/08/2024 Bond Future	Buy	250	0.00
2044 On 02/05/2024 Bond Future	Sell	250	0.00
2044 On 02/05/2024 Bond Future	Buy	250	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
2044 On 01/08/2024 Bond Future	Sell	500	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
2044 On 01/08/2024 Bond Future	Sell	500	0.00

2044 On 01/08/2024 Bond Future	Sell	500	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
2044 On 01/08/2024 Bond Future	Sell	500	0.00
2044 On 01/08/2024 Bond Future	Sell	500	0.00
2044 On 01/08/2024 Bond Future	Sell	500	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
2044 On 01/08/2024 Bond Future	Buy	500	0.00
R2048 Bond Future			
R248 On 02/05/2024 Bond Future	Sell	2	0.00
R248 On 02/05/2024 Bond Future	Buy	2	0.00
R248 On 02/05/2024 Bond Future	Sell	2	0.00
R248 On 02/05/2024 Bond Future	Buy	2	0.00
R248 On 02/05/2024 Bond Future	Sell	150	0.00
R248 On 02/05/2024 Bond Future	Buy	150	0.00
R248 On 01/08/2024 Bond Future	Buy	150	0.00
R248 On 01/08/2024 Bond Future	Sell	150	0.00
R248 On 01/08/2024 Bond Future	Buy	1,189	0.00
R248 On 01/08/2024 Bond Future	Sell	1,189	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Sell	100	0.00
R209 On 02/05/2024 Bond Future	Buy	100	0.00
R209 On 01/08/2024 Bond Future	Sell	100	0.00
R209 On 01/08/2024 Bond Future	Buy	100	0.00
R209 On 01/08/2024 Bond Future	Sell	236	0.00

R209 On 01/08/2024 Bond Future	Buy	236	0.00
R209 On 01/08/2024 Bond Future	Sell	3,543	0.00
R209 On 01/08/2024 Bond Future	Buy	3,543	0.00
R209 On 01/08/2024 Bond Future	Sell	3,779	0.00
R209 On 01/08/2024 Bond Future	Buy	3,779	0.00
R213 Bond Future			
R213 On 02/05/2024 Bond Future	Sell	850	0.00
R213 On 02/05/2024 Bond Future	Buy	850	0.00
R213 On 01/08/2024 Bond Future	Buy	850	0.00
R213 On 01/08/2024 Bond Future	Sell	850	0.00
R214 Bond Future			
R214 On 02/05/2024 Bond Future	Sell	100	0.00
R214 On 02/05/2024 Bond Future	Buy	100	0.00
R214 On 01/08/2024 Bond Future	Buy	100	0.00
R214 On 01/08/2024 Bond Future	Sell	100	0.00
Grand Total for Daily Detailed Turnover		51,138	0.00