

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/03/2024

TO DATE : 28/03/2024

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 02/05/2024 Index Future			Buy	3	0.00
ALBI On 02/05/2024 Index Future			Sell	3	0.00
I2029 Bond Future					
2029 On 02/05/2024 Bond Future			Sell	40	0.00
2029 On 02/05/2024 Bond Future			Buy	40	0.00
2029 On 02/05/2024 Bond Future			Sell	90	0.00
2029 On 02/05/2024 Bond Future			Buy	90	0.00
2029 On 02/05/2024 Bond Future			Sell	130	0.00
2029 On 02/05/2024 Bond Future			Buy	130	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	2	0.00
R186 On 02/05/2024 Bond Future			Buy	2	0.00
R186 On 02/05/2024 Bond Future			Sell	3	0.00
R186 On 02/05/2024 Bond Future			Buy	3	0.00
R186 On 02/05/2024 Bond Future			Sell	3	0.00
R186 On 02/05/2024 Bond Future			Buy	3	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	5	0.00
R186 On 02/05/2024 Bond Future	Buy	5	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	8	0.00
R186 On 02/05/2024 Bond Future	Buy	8	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	10	0.00
R186 On 02/05/2024 Bond Future	Buy	10	0.00
R186 On 02/05/2024 Bond Future	Sell	16	0.00
R186 On 02/05/2024 Bond Future	Buy	16	0.00
R186 On 02/05/2024 Bond Future	Sell	26	0.00
R186 On 02/05/2024 Bond Future	Buy	26	0.00
R186 On 02/05/2024 Bond Future	Sell	26	0.00
R186 On 02/05/2024 Bond Future	Buy	26	0.00
R186 On 02/05/2024 Bond Future	Buy	40	0.00
R186 On 02/05/2024 Bond Future	Sell	40	0.00
R186 On 02/05/2024 Bond Future	Buy	40	0.00
R186 On 02/05/2024 Bond Future	Sell	40	0.00
R186 On 02/05/2024 Bond Future	Sell	43	0.00
R186 On 02/05/2024 Bond Future	Buy	43	0.00
R186 On 02/05/2024 Bond Future	Sell	51	0.00
R186 On 02/05/2024 Bond Future	Buy	51	0.00

R186 On 02/05/2024 Bond Future	Sell	60	0.00
R186 On 02/05/2024 Bond Future	Buy	60	0.00
R186 On 02/05/2024 Bond Future	Sell	61	0.00
R186 On 02/05/2024 Bond Future	Buy	61	0.00
R186 On 02/05/2024 Bond Future	Sell	68	0.00
R186 On 02/05/2024 Bond Future	Buy	68	0.00
R186 On 02/05/2024 Bond Future	Sell	74	0.00
R186 On 02/05/2024 Bond Future	Buy	74	0.00
R186 On 02/05/2024 Bond Future	Sell	111	0.00
R186 On 02/05/2024 Bond Future	Buy	111	0.00
R186 On 02/05/2024 Bond Future	Sell	134	0.00
R186 On 02/05/2024 Bond Future	Buy	134	0.00
R186 On 02/05/2024 Bond Future	Sell	223	0.00
R186 On 02/05/2024 Bond Future	Buy	223	0.00
R186 On 02/05/2024 Bond Future	Sell	373	0.00
R186 On 02/05/2024 Bond Future	Buy	373	0.00
R186 On 02/05/2024 Bond Future	Buy	1,319	0.00
R186 On 02/05/2024 Bond Future	Sell	1,319	0.00

R2030 Bond Future

2030 On 02/05/2024 Bond Future	Buy	15	0.00
2030 On 02/05/2024 Bond Future	Buy	15	0.00
2030 On 02/05/2024 Bond Future	Sell	15	0.00
2030 On 02/05/2024 Bond Future	Sell	15	0.00
2030 On 02/05/2024 Bond Future	Buy	40	0.00
2030 On 02/05/2024 Bond Future	Sell	40	0.00

2030 On 02/05/2024 Bond Future	Buy	40	0.00
2030 On 02/05/2024 Bond Future	Sell	40	0.00
2030 On 02/05/2024 Bond Future	Sell	200	0.00
2030 On 02/05/2024 Bond Future	Buy	200	0.00
2030 On 02/05/2024 Bond Future	Sell	200	0.00
2030 On 02/05/2024 Bond Future	Buy	200	0.00
2030 On 01/08/2024 Bond Future	Buy	500	0.00
2030 On 01/08/2024 Bond Future	Sell	500	0.00
2030 On 01/08/2024 Bond Future	Sell	500	0.00
2030 On 01/08/2024 Bond Future	Buy	500	0.00
2030 On 01/08/2024 Bond Future	Sell	500	0.00
2030 On 01/08/2024 Bond Future	Buy	500	0.00

R2032 Bond Future

2032 On 02/05/2024 Bond Future	Buy	1	0.00
2032 On 02/05/2024 Bond Future	Sell	1	0.00
2032 On 02/05/2024 Bond Future	Buy	3	0.00
2032 On 02/05/2024 Bond Future	Sell	3	0.00
2032 On 02/05/2024 Bond Future	Sell	5	0.00
2032 On 02/05/2024 Bond Future	Buy	5	0.00
2032 On 02/05/2024 Bond Future	Buy	6	0.00
2032 On 02/05/2024 Bond Future	Sell	6	0.00
2032 On 02/05/2024 Bond Future	Buy	7	0.00
2032 On 02/05/2024 Bond Future	Sell	7	0.00
2032 On 02/05/2024 Bond Future	Buy	7	0.00
2032 On 02/05/2024 Bond Future	Sell	7	0.00

2032 On 02/05/2024 Bond Future	Buy	9	0.00
2032 On 02/05/2024 Bond Future	Sell	9	0.00
2032 On 02/05/2024 Bond Future	Buy	12	0.00
2032 On 02/05/2024 Bond Future	Sell	12	0.00
2032 On 02/05/2024 Bond Future	Buy	14	0.00
2032 On 02/05/2024 Bond Future	Sell	14	0.00
2032 On 02/05/2024 Bond Future	Buy	15	0.00
2032 On 02/05/2024 Bond Future	Sell	15	0.00
2032 On 02/05/2024 Bond Future	Sell	15	0.00
2032 On 02/05/2024 Bond Future	Buy	15	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	Sell	20	0.00
2032 On 02/05/2024 Bond Future	Buy	20	0.00
2032 On 02/05/2024 Bond Future	Sell	20	0.00
2032 On 02/05/2024 Bond Future	Buy	20	0.00
2032 On 02/05/2024 Bond Future	Buy	24	0.00
2032 On 02/05/2024 Bond Future	Sell	24	0.00
2032 On 02/05/2024 Bond Future	Buy	25	0.00
2032 On 02/05/2024 Bond Future	Sell	25	0.00
2032 On 02/05/2024 Bond Future	Buy	41	0.00
2032 On 02/05/2024 Bond Future	Sell	41	0.00
2032 On 02/05/2024 Bond Future	Buy	66	0.00
2032 On 02/05/2024 Bond Future	Sell	66	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 02/05/2024 Bond Future	Buy	108	0.00
2032 On 02/05/2024 Bond Future	Sell	108	0.00
2032 On 02/05/2024 Bond Future	Buy	129	0.00
2032 On 02/05/2024 Bond Future	Sell	129	0.00
2032 On 02/05/2024 Bond Future	Buy	152	0.00
2032 On 02/05/2024 Bond Future	Sell	152	0.00
2032 On 02/05/2024 Bond Future	Buy	155	0.00
2032 On 02/05/2024 Bond Future	Sell	155	0.00
2032 On 02/05/2024 Bond Future	Buy	172	0.00
2032 On 02/05/2024 Bond Future	Sell	172	0.00
2032 On 02/05/2024 Bond Future	Buy	187	0.00
2032 On 02/05/2024 Bond Future	Sell	187	0.00
2032 On 02/05/2024 Bond Future	Sell	245	0.00
2032 On 02/05/2024 Bond Future	Buy	245	0.00
2032 On 02/05/2024 Bond Future	Sell	245	0.00
2032 On 02/05/2024 Bond Future	Buy	245	0.00
2032 On 02/05/2024 Bond Future	Buy	279	0.00
2032 On 02/05/2024 Bond Future	Sell	279	0.00
2032 On 02/05/2024 Bond Future	Buy	338	0.00
2032 On 02/05/2024 Bond Future	Sell	338	0.00
2032 On 02/05/2024 Bond Future	Buy	564	0.00
2032 On 02/05/2024 Bond Future	Sell	564	0.00
2032 On 02/05/2024 Bond Future	Buy	941	0.00
2032 On 02/05/2024 Bond Future	Sell	941	0.00
2032 On 02/05/2024 Bond Future	Buy	3,329	0.00
2032 On 02/05/2024 Bond Future	Sell	3,329	0.00

R2035 Bond Future

R035 On 02/05/2024 Bond Future	Buy	2	0.00
R035 On 02/05/2024 Bond Future	Sell	2	0.00
R035 On 02/05/2024 Bond Future	Buy	2	0.00
R035 On 02/05/2024 Bond Future	Sell	2	0.00
R035 On 02/05/2024 Bond Future	Buy	2	0.00
R035 On 02/05/2024 Bond Future	Sell	2	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	4	0.00
R035 On 02/05/2024 Bond Future	Sell	4	0.00
R035 On 02/05/2024 Bond Future	Buy	5	0.00
R035 On 02/05/2024 Bond Future	Sell	5	0.00
R035 On 02/05/2024 Bond Future	Buy	7	0.00
R035 On 02/05/2024 Bond Future	Sell	7	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 02/05/2024 Bond Future	Buy	9	0.00
R035 On 02/05/2024 Bond Future	Sell	9	0.00
R035 On 02/05/2024 Bond Future	Buy	14	0.00
R035 On 02/05/2024 Bond Future	Sell	14	0.00
R035 On 02/05/2024 Bond Future	Sell	18	0.00
R035 On 02/05/2024 Bond Future	Buy	18	0.00
R035 On 02/05/2024 Bond Future	Sell	18	0.00
R035 On 02/05/2024 Bond Future	Buy	18	0.00

R035 On 02/05/2024 Bond Future	Buy	23	0.00
R035 On 02/05/2024 Bond Future	Sell	23	0.00
R035 On 02/05/2024 Bond Future	Buy	24	0.00
R035 On 02/05/2024 Bond Future	Sell	24	0.00
R035 On 02/05/2024 Bond Future	Buy	38	0.00
R035 On 02/05/2024 Bond Future	Sell	38	0.00
R035 On 02/05/2024 Bond Future	Sell	40	0.00
R035 On 02/05/2024 Bond Future	Buy	40	0.00
R035 On 02/05/2024 Bond Future	Buy	45	0.00
R035 On 02/05/2024 Bond Future	Sell	45	0.00
R035 On 02/05/2024 Bond Future	Buy	52	0.00
R035 On 02/05/2024 Bond Future	Sell	52	0.00
R035 On 02/05/2024 Bond Future	Buy	53	0.00
R035 On 02/05/2024 Bond Future	Sell	53	0.00
R035 On 02/05/2024 Bond Future	Buy	60	0.00
R035 On 02/05/2024 Bond Future	Sell	60	0.00
R035 On 02/05/2024 Bond Future	Buy	65	0.00
R035 On 02/05/2024 Bond Future	Sell	65	0.00
R035 On 02/05/2024 Bond Future	Buy	96	0.00
R035 On 02/05/2024 Bond Future	Sell	96	0.00
R035 On 02/05/2024 Bond Future	Buy	117	0.00
R035 On 02/05/2024 Bond Future	Sell	117	0.00
R035 On 02/05/2024 Bond Future	Sell	150	0.00
R035 On 02/05/2024 Bond Future	Buy	150	0.00
R035 On 02/05/2024 Bond Future	Buy	190	0.00
R035 On 02/05/2024 Bond Future	Sell	190	0.00

R035 On 02/05/2024 Bond Future		Buy	195	0.00
R035 On 02/05/2024 Bond Future		Sell	195	0.00
R035 On 02/05/2024 Bond Future		Buy	325	0.00
R035 On 02/05/2024 Bond Future		Sell	325	0.00
R035 On 02/05/2024 Bond Future		Sell	1,150	0.00
R035 On 02/05/2024 Bond Future		Buy	1,150	0.00
R2037 Bond Future				
2037 On 02/05/2024 Bond Future		Sell	21	0.00
2037 On 02/05/2024 Bond Future		Buy	21	0.00
2037 On 02/05/2024 Bond Future		Sell	21	0.00
2037 On 02/05/2024 Bond Future		Buy	21	0.00
2037 On 02/05/2024 Bond Future		Buy	70	0.00
2037 On 02/05/2024 Bond Future		Sell	70	0.00
2037 On 02/05/2024 Bond Future		Buy	70	0.00
2037 On 02/05/2024 Bond Future		Sell	70	0.00
2037 On 08/05/2025 Bond Future		Sell	78	0.00
2037 On 08/05/2025 Bond Future		Buy	78	0.00
2037 On 08/05/2025 Bond Future		Sell	78	0.00
2037 On 08/05/2025 Bond Future		Buy	78	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Sell	157	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Sell	157	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	157	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	157	0.00
2037 On 08/05/2025 Bond Future		Buy	638	0.00
2037 On 08/05/2025 Bond Future		Sell	638	0.00

2037 On 08/05/2025 Bond Future	13.35 Call	Sell	1,275	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	1,275	0.00
2037 On 08/05/2025 Bond Future		Buy	3,259	0.00
2037 On 08/05/2025 Bond Future		Sell	3,259	0.00
2037 On 08/05/2025 Bond Future		Buy	3,897	0.00
2037 On 08/05/2025 Bond Future		Sell	3,897	0.00
2037 On 08/05/2025 Bond Future		Buy	3,975	0.00
2037 On 08/05/2025 Bond Future		Sell	3,975	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Sell	6,068	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	6,068	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Sell	7,343	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	7,343	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Buy	7,500	0.00
2037 On 08/05/2025 Bond Future	13.35 Call	Sell	7,500	0.00

R2040 Bond Future

2040 On 02/05/2024 Bond Future		Sell	23	0.00
2040 On 02/05/2024 Bond Future		Buy	23	0.00
2040 On 02/05/2024 Bond Future		Sell	23	0.00
2040 On 02/05/2024 Bond Future		Buy	23	0.00
2040 On 07/11/2024 Bond Future		Sell	41	0.00
2040 On 07/11/2024 Bond Future		Buy	41	0.00
2040 On 07/11/2024 Bond Future		Sell	41	0.00
2040 On 07/11/2024 Bond Future		Buy	41	0.00
2040 On 07/11/2024 Bond Future		Sell	82	0.00
2040 On 07/11/2024 Bond Future		Buy	82	0.00

2040 On 07/11/2024 Bond Future	Sell	2,068	0.00
2040 On 07/11/2024 Bond Future	Buy	2,068	0.00
2040 On 07/11/2024 Bond Future	Sell	3,098	0.00
2040 On 07/11/2024 Bond Future	Buy	3,098	0.00
2040 On 07/11/2024 Bond Future	Buy	5,166	0.00
2040 On 07/11/2024 Bond Future	Sell	5,166	0.00

R2044 Bond Future

2044 On 01/08/2024 Bond Future	Sell	1	0.00
2044 On 01/08/2024 Bond Future	Buy	1	0.00
2044 On 01/08/2024 Bond Future	Sell	6	0.00
2044 On 01/08/2024 Bond Future	Buy	6	0.00
2044 On 01/08/2024 Bond Future	Sell	7	0.00
2044 On 01/08/2024 Bond Future	Buy	7	0.00
2044 On 01/08/2024 Bond Future	Sell	7	0.00
2044 On 01/08/2024 Bond Future	Buy	7	0.00
2044 On 01/08/2024 Bond Future	Sell	13	0.00
2044 On 01/08/2024 Bond Future	Buy	13	0.00
2044 On 01/08/2024 Bond Future	Sell	13	0.00
2044 On 01/08/2024 Bond Future	Buy	13	0.00
2044 On 01/08/2024 Bond Future	Sell	13	0.00
2044 On 01/08/2024 Bond Future	Buy	13	0.00
2044 On 01/08/2024 Bond Future	Sell	20	0.00
2044 On 01/08/2024 Bond Future	Buy	20	0.00
2044 On 01/08/2024 Bond Future	Sell	23	0.00
2044 On 01/08/2024 Bond Future	Buy	23	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	Buy	38	0.00
2044 On 02/05/2024 Bond Future	Sell	38	0.00
2044 On 02/05/2024 Bond Future	Buy	38	0.00
2044 On 02/05/2024 Bond Future	Sell	38	0.00
2044 On 02/05/2024 Bond Future	Sell	38	0.00
2044 On 02/05/2024 Bond Future	Buy	38	0.00
2044 On 01/08/2024 Bond Future	Sell	40	0.00
2044 On 01/08/2024 Bond Future	Buy	40	0.00
2044 On 01/08/2024 Bond Future	Sell	65	0.00
2044 On 01/08/2024 Bond Future	Buy	65	0.00
2044 On 01/08/2024 Bond Future	Sell	71	0.00
2044 On 01/08/2024 Bond Future	Buy	71	0.00
2044 On 01/08/2024 Bond Future	Sell	106	0.00
2044 On 01/08/2024 Bond Future	Buy	106	0.00
2044 On 01/08/2024 Bond Future	Sell	127	0.00
2044 On 01/08/2024 Bond Future	Buy	127	0.00
2044 On 01/08/2024 Bond Future	Sell	149	0.00
2044 On 01/08/2024 Bond Future	Buy	149	0.00
2044 On 01/08/2024 Bond Future	Sell	152	0.00
2044 On 01/08/2024 Bond Future	Buy	152	0.00
2044 On 01/08/2024 Bond Future	Sell	176	0.00
2044 On 01/08/2024 Bond Future	Buy	176	0.00
2044 On 01/08/2024 Bond Future	Sell	183	0.00
2044 On 01/08/2024 Bond Future	Buy	183	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	345	0.00
2044 On 01/08/2024 Bond Future	Buy	345	0.00
2044 On 01/08/2024 Bond Future	Sell	552	0.00
2044 On 01/08/2024 Bond Future	Buy	552	0.00
2044 On 01/08/2024 Bond Future	Sell	922	0.00
2044 On 01/08/2024 Bond Future	Buy	922	0.00
2044 On 01/08/2024 Bond Future	Buy	3,300	0.00
2044 On 01/08/2024 Bond Future	Sell	3,300	0.00
R2048 Bond Future			
R248 On 02/05/2024 Bond Future	Buy	6	0.00
R248 On 02/05/2024 Bond Future	Sell	6	0.00
R209 Bond Future			
R209 On 02/05/2024 Bond Future	Buy	15	0.00
R209 On 02/05/2024 Bond Future	Sell	15	0.00
R209 On 02/05/2024 Bond Future	Sell	15	0.00
R209 On 02/05/2024 Bond Future	Buy	15	0.00
R213 Bond Future			
R213 On 02/05/2024 Bond Future	Buy	8	0.00
R213 On 02/05/2024 Bond Future	Sell	8	0.00
R213 On 02/05/2024 Bond Future	Buy	8	0.00
R213 On 02/05/2024 Bond Future	Sell	8	0.00

R214 Bond Future

R214 On 02/05/2024 Bond Future	Sell	22	0.00
R214 On 02/05/2024 Bond Future	Buy	22	0.00
R214 On 02/05/2024 Bond Future	Sell	22	0.00
R214 On 02/05/2024 Bond Future	Buy	22	0.00
Grand Total for Daily Detailed Turnover		66,889	0.00