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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 09/05/2023

TO DATE : 09/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts
<b>I2025 Bond Future</b>				
2025 On 03/08/2023			Sell	88
2025 On 03/08/2023			Buy	88
<b>I2029 Bond Future</b>				
2029 On 03/08/2023			Sell	210
2029 On 03/08/2023			Buy	210
<b>I2050 Bond Future</b>				
2050 On 03/08/2023			Buy	224
2050 On 03/08/2023			Sell	224
<b>R186 Bond Future</b>				
R186 On 02/11/2023			Buy	30

R186 On 02/11/2023	Bond Future			Sell	30	0.00
R186 On 03/08/2023	Bond Future			Buy	100	0.00
R186 On 03/08/2023	Bond Future			Sell	100	0.00
R186 On 03/08/2023	Bond Future			Buy	250	0.00
R186 On 03/08/2023	Bond Future			Sell	250	0.00
R186 On 03/08/2023	Bond Future			Buy	250	0.00
R186 On 03/08/2023	Bond Future			Sell	250	0.00
R186 On 03/08/2023	Bond Future			Sell	600	0.00
R186 On 03/08/2023	Bond Future			Buy	600	0.00
R186 On 03/08/2023	Bond Future			Buy	600	0.00
R186 On 03/08/2023	Bond Future			Sell	600	0.00
R186 On 03/08/2023	Bond Future			Sell	875	0.00
R186 On 03/08/2023	Bond Future			Buy	875	0.00

**R2030 Bond Future**

2030 On 02/05/2024	Bond Future	9.66	Call	Buy	5	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	5	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	5	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	5	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	5	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	5	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	9	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	9	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	9	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	9	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	9	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	9	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	11	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	11	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	11	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	11	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	11	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	11	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	12	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	12	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	12	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	12	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	12	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	12	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	24	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	24	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	24	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	24	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	24	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	26	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	26	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	26	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	26	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	26	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	26	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	42	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	42	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	42	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	42	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	42	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	42	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	46	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	46	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	46	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	46	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	46	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	46	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	68	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	68	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	68	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	68	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	68	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	68	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	85	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	85	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	85	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	85	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	85	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	85	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	136	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	136	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	136	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	136	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	136	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	136	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	179	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	179	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	179	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	179	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	179	0.00

2030 On 02/05/2024	Bond Future	11.94	Put	Sell	179	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	289	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	289	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	289	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	289	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	289	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	289	0.00
2030 On 03/08/2023	Bond Future			Buy	306	0.00
2030 On 03/08/2023	Bond Future			Sell	306	0.00
2030 On 03/08/2023	Bond Future			Sell	332	0.00
2030 On 03/08/2023	Bond Future			Buy	332	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Sell	1,000	0.00
2030 On 02/05/2024	Bond Future	9.66	Call	Buy	1,000	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Buy	1,000	0.00
2030 On 02/05/2024	Bond Future	10.16	Call	Sell	1,000	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Sell	1,000	0.00
2030 On 02/05/2024	Bond Future	11.94	Put	Buy	1,000	0.00

**R2032 Bond Future**

2032 On 02/05/2024	Bond Future	10.86	Call	Sell	5	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	5	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	5	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	5	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	5	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	5	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	9	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	9	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	9	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	9	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	9	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	9	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	11	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	11	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	11	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	11	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	11	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	11	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	12	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	12	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	12	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	12	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	12	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	12	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	24	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	24	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	24	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	24	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	24	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	26	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	26	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	26	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	26	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	26	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	26	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	42	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	42	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	42	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	42	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	42	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	42	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	46	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	46	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	46	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	46	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	46	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	46	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	68	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	68	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	68	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	68	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	68	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	68	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	85	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	85	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	85	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	85	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	85	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	85	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	136	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	136	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	136	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	136	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	136	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	136	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	179	0.00

2032 On 02/05/2024	Bond Future	10.86	Call	Buy	179	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	179	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	179	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	179	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	179	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	289	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	289	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	289	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	289	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	289	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	289	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Buy	1,000	0.00
2032 On 02/05/2024	Bond Future	10.86	Call	Sell	1,000	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Sell	1,000	0.00
2032 On 02/05/2024	Bond Future	10.36	Call	Buy	1,000	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Sell	1,000	0.00
2032 On 02/05/2024	Bond Future	12.90	Put	Buy	1,000	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future			Buy	18	0.00
R035 On 02/11/2023	Bond Future			Sell	18	0.00
R035 On 02/11/2023	Bond Future			Sell	18	0.00
R035 On 02/11/2023	Bond Future			Buy	18	0.00
R035 On 03/08/2023	Bond Future			Sell	1,150	0.00
R035 On 03/08/2023	Bond Future			Sell	1,150	0.00
R035 On 03/08/2023	Bond Future			Buy	1,150	0.00
R035 On 03/08/2023	Bond Future			Sell	1,150	0.00
R035 On 03/08/2023	Bond Future			Buy	1,150	0.00
R035 On 03/08/2023	Bond Future			Buy	1,150	0.00

**R2037 Bond Future**

2037 On 03/08/2023	Bond Future			Sell	492	0.00
2037 On 03/08/2023	Bond Future			Buy	492	0.00

**R2044 Bond Future**

2044 On 03/08/2023	Bond Future			Buy	3	0.00
2044 On 03/08/2023	Bond Future			Sell	3	0.00
2044 On 03/08/2023	Bond Future			Buy	3	0.00
2044 On 03/08/2023	Bond Future			Sell	3	0.00

**R2048 Bond Future**

R248 On 03/08/2023	Bond Future			Sell	1,300	0.00
R248 On 03/08/2023	Bond Future			Buy	1,300	0.00
R248 On 03/08/2023	Bond Future			Sell	1,300	0.00
R248 On 03/08/2023	Bond Future			Buy	1,300	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 03/08/2023	Bond Future		Buy	1,300	0.00
R248 On 03/08/2023	Bond Future		Sell	1,300	0.00
<b>R209 Bond Future</b>					
R209 On 03/08/2023	Bond Future		Sell	250	0.00
R209 On 03/08/2023	Bond Future		Buy	250	0.00
R209 On 03/08/2023	Bond Future		Sell	250	0.00
R209 On 03/08/2023	Bond Future		Buy	250	0.00
<b>R210 Bond Future</b>					
R210 On 03/08/2023	Bond Future		Sell	254	0.00
R210 On 03/08/2023	Bond Future		Buy	254	0.00
<b>R214 Bond Future</b>					
R214 On 03/08/2023	Bond Future		Sell	200	0.00
R214 On 03/08/2023	Bond Future		Buy	200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,295</b>	<b>0.00</b>