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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 12/05/2023

TO DATE : 12/05/2023

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 03/08/2023	Index Future		Sell	2	0.00
ALBI On 03/08/2023	Index Future		Buy	2	0.00
ALBI On 03/08/2023	Index Future		Sell	2	0.00
ALBI On 03/08/2023	Index Future		Buy	2	0.00
ALBI On 03/08/2023	Index Future		Sell	2	0.00
ALBI On 03/08/2023	Index Future		Buy	2	0.00
<b>I2025 Bond Future</b>					
2025 On 03/08/2023	Bond Future		Buy	8	0.00
2025 On 03/08/2023	Bond Future		Sell	8	0.00
2025 On 03/08/2023	Bond Future		Buy	8	0.00
2025 On 03/08/2023	Bond Future		Sell	8	0.00
2025 On 03/08/2023	Bond Future		Buy	30	0.00

2025 On 03/08/2023	Bond Future	Sell	30	0.00
2025 On 03/08/2023	Bond Future	Buy	50	0.00
2025 On 03/08/2023	Bond Future	Sell	50	0.00
2025 On 03/08/2023	Bond Future	Buy	50	0.00
2025 On 03/08/2023	Bond Future	Sell	50	0.00
2025 On 03/08/2023	Bond Future	Buy	104	0.00
2025 On 03/08/2023	Bond Future	Sell	104	0.00
2025 On 03/08/2023	Bond Future	Buy	250	0.00
2025 On 03/08/2023	Bond Future	Sell	250	0.00

**R186 Bond Future**

R186 On 03/08/2023	Bond Future	Buy	2	0.00
R186 On 03/08/2023	Bond Future	Sell	2	0.00
R186 On 03/08/2023	Bond Future	Sell	7	0.00
R186 On 03/08/2023	Bond Future	Buy	7	0.00
R186 On 03/08/2023	Bond Future	Sell	7	0.00
R186 On 03/08/2023	Bond Future	Buy	7	0.00
R186 On 02/11/2023	Bond Future	Sell	10	0.00
R186 On 02/11/2023	Bond Future	Buy	10	0.00
R186 On 03/08/2023	Bond Future	Buy	11	0.00
R186 On 03/08/2023	Bond Future	Sell	11	0.00
R186 On 03/08/2023	Bond Future	Buy	19	0.00
R186 On 03/08/2023	Bond Future	Sell	19	0.00
R186 On 03/08/2023	Bond Future	Sell	23	0.00
R186 On 03/08/2023	Bond Future	Buy	23	0.00
R186 On 03/08/2023	Bond Future	Sell	27	0.00
R186 On 03/08/2023	Bond Future	Buy	27	0.00
R186 On 03/08/2023	Bond Future	Buy	33	0.00
R186 On 03/08/2023	Bond Future	Sell	33	0.00
R186 On 03/08/2023	Bond Future	Sell	45	0.00
R186 On 03/08/2023	Bond Future	Buy	45	0.00
R186 On 03/08/2023	Bond Future	Sell	45	0.00
R186 On 03/08/2023	Bond Future	Buy	45	0.00
R186 On 03/08/2023	Bond Future	Buy	59	0.00
R186 On 03/08/2023	Bond Future	Sell	59	0.00
R186 On 03/08/2023	Bond Future	Buy	65	0.00
R186 On 03/08/2023	Bond Future	Sell	65	0.00
R186 On 03/08/2023	Bond Future	Buy	94	0.00
R186 On 03/08/2023	Bond Future	Sell	94	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	Sell	131	0.00
R186 On 03/08/2023	Bond Future	Buy	131	0.00
R186 On 03/08/2023	Bond Future	Buy	1,004	0.00
R186 On 03/08/2023	Bond Future	Sell	1,004	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/08/2023	Bond Future			Sell	1,287	0.00
R186 On 03/08/2023	Bond Future			Buy	1,287	0.00
<b>R2030 Bond Future</b>						
2030 On 03/08/2023	Bond Future			Sell	5	0.00
2030 On 03/08/2023	Bond Future			Buy	5	0.00
2030 On 03/08/2023	Bond Future			Sell	5	0.00
2030 On 03/08/2023	Bond Future			Buy	5	0.00
2030 On 03/08/2023	Bond Future			Sell	10	0.00
2030 On 03/08/2023	Bond Future			Buy	10	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	17	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	17	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	17	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	17	0.00
2030 On 03/08/2023	Bond Future			Sell	25	0.00
2030 On 03/08/2023	Bond Future			Buy	25	0.00
2030 On 03/08/2023	Bond Future			Sell	25	0.00
2030 On 03/08/2023	Bond Future			Buy	25	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	26	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	26	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	26	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	26	0.00
2030 On 03/08/2023	Bond Future			Sell	30	0.00
2030 On 03/08/2023	Bond Future			Buy	30	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	40	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	40	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	40	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	40	0.00
2030 On 03/08/2023	Bond Future			Buy	50	0.00
2030 On 03/08/2023	Bond Future			Sell	50	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	67	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	67	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	67	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	67	0.00
2030 On 03/08/2023	Bond Future			Buy	86	0.00
2030 On 03/08/2023	Bond Future			Sell	86	0.00
2030 On 03/08/2023	Bond Future			Sell	86	0.00
2030 On 03/08/2023	Bond Future			Buy	86	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	95	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	95	0.00

2030 On 02/05/2024	Bond Future	12.38	Put	Buy	95	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	95	0.00
2030 On 03/08/2023	Bond Future			Sell	100	0.00
2030 On 03/08/2023	Bond Future			Buy	100	0.00
2030 On 03/08/2023	Bond Future			Sell	100	0.00
2030 On 03/08/2023	Bond Future			Buy	100	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	197	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	197	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	197	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	197	0.00
2030 On 03/08/2023	Bond Future			Buy	269	0.00
2030 On 03/08/2023	Bond Future			Sell	269	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	282	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	282	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	282	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	282	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	356	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	356	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	356	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	356	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	1,080	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	1,080	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Buy	1,080	0.00
2030 On 02/05/2024	Bond Future	10.82	Call	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Sell	1,080	0.00
2030 On 02/05/2024	Bond Future	12.38	Put	Buy	1,080	0.00

**R2032 Bond Future**

2032 On 03/08/2023	Bond Future			Buy	2	0.00
2032 On 03/08/2023	Bond Future			Sell	2	0.00
2032 On 03/08/2023	Bond Future			Buy	4	0.00
2032 On 03/08/2023	Bond Future			Sell	4	0.00
2032 On 03/08/2023	Bond Future			Buy	4	0.00
2032 On 03/08/2023	Bond Future			Sell	4	0.00
2032 On 03/08/2023	Bond Future			Buy	7	0.00
2032 On 03/08/2023	Bond Future			Sell	7	0.00
2032 On 03/08/2023	Bond Future			Buy	11	0.00
2032 On 03/08/2023	Bond Future			Sell	11	0.00
2032 On 02/11/2023	Bond Future			Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 02/11/2023			Buy	14	0.00
2032 On 03/08/2023	10.30	Call	Sell	25	0.00
2032 On 03/08/2023	10.30	Call	Buy	25	0.00
2032 On 03/08/2023			Sell	33	0.00
2032 On 03/08/2023			Buy	33	0.00
2032 On 03/08/2023			Sell	40	0.00
2032 On 03/08/2023			Buy	40	0.00
2032 On 03/08/2023			Sell	50	0.00
2032 On 03/08/2023			Buy	50	0.00
2032 On 03/08/2023			Sell	50	0.00
2032 On 03/08/2023			Buy	50	0.00
2032 On 03/08/2023			Sell	57	0.00
2032 On 03/08/2023			Buy	57	0.00
2032 On 03/08/2023	10.30	Call	Sell	77	0.00
2032 On 03/08/2023	10.30	Call	Buy	77	0.00
2032 On 03/08/2023	10.30	Call	Sell	83	0.00
2032 On 03/08/2023	10.30	Call	Buy	83	0.00
2032 On 03/08/2023			Buy	95	0.00
2032 On 03/08/2023			Sell	95	0.00
2032 On 03/08/2023			Sell	95	0.00
2032 On 03/08/2023			Buy	95	0.00
2032 On 03/08/2023			Sell	95	0.00
2032 On 03/08/2023			Buy	95	0.00
2032 On 02/11/2023			Sell	100	0.00
2032 On 02/11/2023			Buy	100	0.00
2032 On 02/11/2023			Sell	100	0.00
2032 On 02/11/2023			Buy	100	0.00
2032 On 03/08/2023			Sell	107	0.00
2032 On 03/08/2023			Buy	107	0.00
2032 On 03/08/2023			Buy	109	0.00
2032 On 03/08/2023			Sell	109	0.00
2032 On 03/08/2023			Sell	123	0.00
2032 On 03/08/2023			Buy	123	0.00
2032 On 03/08/2023			Sell	123	0.00
2032 On 03/08/2023			Buy	123	0.00
2032 On 03/08/2023	10.30	Call	Sell	141	0.00
2032 On 03/08/2023	10.30	Call	Buy	141	0.00
2032 On 02/11/2023			Sell	186	0.00
2032 On 02/11/2023			Buy	186	0.00
2032 On 02/11/2023			Buy	200	0.00
2032 On 02/11/2023			Sell	200	0.00

2032 On 03/08/2023	Bond Future	10.30	Call	Sell	208	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Buy	208	0.00
2032 On 03/08/2023	Bond Future			Buy	238	0.00
2032 On 03/08/2023	Bond Future			Sell	238	0.00
2032 On 03/08/2023	Bond Future			Sell	375	0.00
2032 On 03/08/2023	Bond Future			Buy	375	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Sell	2,198	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Buy	2,198	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Sell	4,768	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Buy	4,768	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Buy	7,500	0.00
2032 On 03/08/2023	Bond Future	10.30	Call	Sell	7,500	0.00

**R2035 Bond Future**

R035 On 02/11/2023	Bond Future			Sell	5	0.00
R035 On 02/11/2023	Bond Future			Buy	5	0.00
R035 On 02/11/2023	Bond Future			Sell	12	0.00
R035 On 02/11/2023	Bond Future			Buy	12	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Sell	17	0.00
R035 On 02/11/2023	Bond Future			Buy	17	0.00
R035 On 03/08/2023	Bond Future			Sell	20	0.00
R035 On 03/08/2023	Bond Future			Buy	20	0.00
R035 On 03/08/2023	Bond Future			Sell	20	0.00
R035 On 03/08/2023	Bond Future			Buy	20	0.00
R035 On 02/11/2023	Bond Future			Sell	30	0.00
R035 On 02/11/2023	Bond Future			Buy	30	0.00
R035 On 02/11/2023	Bond Future			Buy	64	0.00
R035 On 02/11/2023	Bond Future			Sell	64	0.00
R035 On 02/11/2023	Bond Future			Buy	65	0.00
R035 On 02/11/2023	Bond Future			Sell	65	0.00
R035 On 02/11/2023	Bond Future			Sell	65	0.00
R035 On 02/11/2023	Bond Future			Buy	65	0.00

**R2037 Bond Future**

2037 On 03/08/2023	Bond Future			Sell	10	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/08/2023			Buy	10	0.00
<b>R2040 Bond Future</b>					
2040 On 03/08/2023			Buy	2	0.00
2040 On 03/08/2023			Sell	2	0.00
2040 On 03/08/2023			Sell	2	0.00
2040 On 03/08/2023			Buy	2	0.00
2040 On 03/08/2023			Sell	5	0.00
2040 On 03/08/2023			Buy	5	0.00
2040 On 03/08/2023			Sell	8	0.00
2040 On 03/08/2023			Buy	8	0.00
2040 On 03/08/2023			Sell	10	0.00
2040 On 03/08/2023			Buy	10	0.00
2040 On 03/08/2023			Sell	12	0.00
2040 On 03/08/2023			Buy	12	0.00
2040 On 03/08/2023			Sell	14	0.00
2040 On 03/08/2023			Buy	14	0.00
2040 On 03/08/2023			Sell	16	0.00
2040 On 03/08/2023			Buy	16	0.00
2040 On 03/08/2023			Sell	16	0.00
2040 On 03/08/2023			Buy	16	0.00
2040 On 03/08/2023			Sell	21	0.00
2040 On 03/08/2023			Buy	21	0.00
2040 On 03/08/2023			Sell	29	0.00
2040 On 03/08/2023			Buy	29	0.00
2040 On 03/08/2023			Sell	44	0.00
2040 On 03/08/2023			Buy	44	0.00
2040 On 03/08/2023			Sell	63	0.00
2040 On 03/08/2023			Buy	63	0.00
2040 On 03/08/2023			Sell	240	0.00
2040 On 03/08/2023			Buy	240	0.00
2040 On 03/08/2023			Buy	240	0.00
2040 On 03/08/2023			Sell	240	0.00
<b>R2044 Bond Future</b>					
2044 On 03/08/2023			Sell	54	0.00
2044 On 03/08/2023			Buy	54	0.00
2044 On 03/08/2023			Sell	54	0.00
2044 On 03/08/2023			Buy	54	0.00

**R2048 Bond Future**

R248 On 03/08/2023	Bond Future	11.80	Call	Buy	3	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	3	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	3	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	3	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	3	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	3	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	29	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	29	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	29	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	29	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	29	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	29	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	38	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	38	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	38	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	38	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	38	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	38	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	47	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	47	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	47	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	47	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	47	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	47	0.00
R248 On 03/08/2023	Bond Future			Sell	78	0.00
R248 On 03/08/2023	Bond Future			Buy	78	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	102	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	102	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	102	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	102	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	102	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	102	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	108	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	108	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	108	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	108	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	108	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	108	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	111	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	111	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	111	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	111	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	111	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	111	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	662	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	662	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	662	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	662	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	662	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	662	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Sell	1,100	0.00
R248 On 03/08/2023	Bond Future	11.80	Call	Buy	1,100	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Sell	1,100	0.00
R248 On 03/08/2023	Bond Future	12.30	Call	Buy	1,100	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Sell	1,100	0.00
R248 On 03/08/2023	Bond Future	13.20	Put	Buy	1,100	0.00
<b>R214 Bond Future</b>						
R214 On 03/08/2023	Bond Future			Sell	75	0.00
R214 On 03/08/2023	Bond Future			Buy	75	0.00
R214 On 03/08/2023	Bond Future			Sell	156	0.00
R214 On 03/08/2023	Bond Future			Buy	156	0.00
R214 On 03/08/2023	Bond Future			Sell	380	0.00
R214 On 03/08/2023	Bond Future			Buy	380	0.00
R214 On 03/08/2023	Bond Future			Buy	455	0.00
R214 On 03/08/2023	Bond Future			Sell	455	0.00
<b>Grand Total for Daily Detailed Turnover:</b>					<b>39,091</b>	<b>0.00</b>