

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/08/2024

TO DATE : 14/08/2024

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R2030 Bond Future | | | | | |
| 2030 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2030 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| 2030 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| 2030 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2030 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2030 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2032 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| 2032 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| 2032 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2032 On 07/11/2024 Bond Future | | | Buy | 16 | 0.00 |
| 2032 On 07/11/2024 Bond Future | | | Sell | 16 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 07/11/2024 Bond Future | | | Buy | 22 | 0.00 |
| R035 On 07/11/2024 Bond Future | | | Sell | 22 | 0.00 |
| R035 On 07/11/2024 Bond Future | | | Sell | 22 | 0.00 |
| R035 On 07/11/2024 Bond Future | | | Buy | 22 | 0.00 |
| R035 On 07/11/2024 Bond Future | | | Buy | 22 | 0.00 |
| R035 On 07/11/2024 Bond Future | | | Sell | 22 | 0.00 |

| | | | |
|--------------------------------|------|-----|------|
| R035 On 07/11/2024 Bond Future | Sell | 87 | 0.00 |
| R035 On 07/11/2024 Bond Future | Buy | 87 | 0.00 |
| R2037 Bond Future | | | |
| 2037 On 07/11/2024 Bond Future | Sell | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 37 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 827 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 827 | 0.00 |
| R2048 Bond Future | | | |
| R248 On 07/11/2024 Bond Future | Sell | 3 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 3 | 0.00 |
| R248 On 07/11/2024 Bond Future | Sell | 3 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 3 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Sell | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Sell | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Sell | 72 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 200 | 0.00 |
| R248 On 07/11/2024 Bond Future | Sell | 200 | 0.00 |
| R248 On 07/11/2024 Bond Future | Buy | 200 | 0.00 |

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|--|------|--------------|-------------|
| R248 On 07/11/2024 Bond Future | Sell | 200 | 0.00 |
| R209 Bond Future | | | |
| R209 On 07/11/2024 Bond Future | Buy | 586 | 0.00 |
| R209 On 07/11/2024 Bond Future | Sell | 586 | 0.00 |
| Grand Total for Daily Detailed Turnover | | 2,395 | 0.00 |