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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/07/2023

TO DATE : 06/07/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| I2025 Bond Future | | | | | |
| 2025 On 03/08/2023 | Bond Future | | Buy | 5 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | | Sell | 5 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Sell | 5 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Buy | 5 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | | Buy | 13 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | | Sell | 13 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Sell | 13 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Buy | 13 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | | Buy | 21 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | | Sell | 21 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Sell | 21 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Buy | 21 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | | Sell | 22 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2025 On 02/11/2023 | Bond Future | Buy | 22 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 23 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 23 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 33 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 33 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 33 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 33 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 34 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 34 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 34 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 34 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 165 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 165 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 169 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 169 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 494 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 494 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 505 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 505 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 4,035 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 4,035 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 4,125 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 4,125 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Sell | 4,821 | 0.00 |
| 2025 On 02/11/2023 | Bond Future | Buy | 4,821 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Sell | 4,929 | 0.00 |
| 2025 On 03/08/2023 | Bond Future | Buy | 4,929 | 0.00 |

I2029 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2029 On 02/11/2023 | Bond Future | Sell | 176 | 0.00 |
| 2029 On 02/11/2023 | Bond Future | Buy | 176 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Buy | 178 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Sell | 178 | 0.00 |
| 2029 On 02/11/2023 | Bond Future | Sell | 969 | 0.00 |
| 2029 On 02/11/2023 | Bond Future | Buy | 969 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Buy | 980 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Sell | 980 | 0.00 |
| 2029 On 02/11/2023 | Bond Future | Buy | 1,145 | 0.00 |
| 2029 On 02/11/2023 | Bond Future | Sell | 1,145 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Sell | 1,158 | 0.00 |
| 2029 On 03/08/2023 | Bond Future | Buy | 1,158 | 0.00 |

I2033 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2033 On 02/11/2023 | Bond Future | Buy | 290 | 0.00 |
| 2033 On 02/11/2023 | Bond Future | Sell | 290 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2033 On 02/11/2023 | Bond Future | | Sell | 290 | 0.00 |
| 2033 On 02/11/2023 | Bond Future | | Buy | 290 | 0.00 |
| 2033 On 03/08/2023 | Bond Future | | Sell | 293 | 0.00 |
| 2033 On 03/08/2023 | Bond Future | | Buy | 293 | 0.00 |
| I2038 Bond Future | | | | | |
| 2038 On 03/08/2023 | Bond Future | | Buy | 10 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Sell | 10 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Sell | 10 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Buy | 10 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Sell | 351 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Buy | 351 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Buy | 359 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Sell | 359 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Sell | 864 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Buy | 864 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Buy | 883 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Sell | 883 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Buy | 1,225 | 0.00 |
| 2038 On 02/11/2023 | Bond Future | | Sell | 1,225 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Sell | 1,252 | 0.00 |
| 2038 On 03/08/2023 | Bond Future | | Buy | 1,252 | 0.00 |
| I2046 Bond Future | | | | | |
| 2046 On 02/11/2023 | Bond Future | | Sell | 390 | 0.00 |
| 2046 On 02/11/2023 | Bond Future | | Buy | 390 | 0.00 |
| 2046 On 03/08/2023 | Bond Future | | Sell | 391 | 0.00 |
| 2046 On 03/08/2023 | Bond Future | | Buy | 391 | 0.00 |
| I2050 Bond Future | | | | | |
| 2050 On 02/11/2023 | Bond Future | | Sell | 30 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | | Buy | 30 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | | Buy | 31 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | | Sell | 31 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | | Sell | 37 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | | Buy | 37 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | | Buy | 38 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | | Sell | 38 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | | Sell | 516 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | | Buy | 516 | 0.00 |

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|--------------------|-------------|------|-------|------|
| 2050 On 03/08/2023 | Bond Future | Buy | 527 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | Sell | 527 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | Sell | 540 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | Buy | 540 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | Buy | 552 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | Sell | 552 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | Buy | 1,123 | 0.00 |
| 2050 On 02/11/2023 | Bond Future | Sell | 1,123 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | Sell | 1,148 | 0.00 |
| 2050 On 03/08/2023 | Bond Future | Buy | 1,148 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R186 On 02/11/2023 | Bond Future | Buy | 24 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 24 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Buy | 60 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 60 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Sell | 84 | 0.00 |
| R186 On 02/11/2023 | Bond Future | Buy | 84 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R202 On 03/08/2023 | Bond Future | Sell | 13 | 0.00 |
| R202 On 03/08/2023 | Bond Future | Buy | 13 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Buy | 13 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Sell | 13 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Sell | 13 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Buy | 13 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Buy | 68 | 0.00 |
| R202 On 02/11/2023 | Bond Future | Sell | 68 | 0.00 |
| R202 On 03/08/2023 | Bond Future | Buy | 70 | 0.00 |
| R202 On 03/08/2023 | Bond Future | Sell | 70 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2030 On 03/08/2023 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 2 | 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 02/11/2023 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 02/11/2023 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 13 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 13 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 13 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Sell | 13 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | Buy | 65 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2030 On 03/08/2023 | | | Sell | 65 | 0.00 |
| 2030 On 03/08/2023 | | | Buy | 100 | 0.00 |
| 2030 On 03/08/2023 | | | Sell | 100 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 02/11/2023 | | | Buy | 15 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 15 | 0.00 |
| 2032 On 02/11/2023 | | | Buy | 24 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 24 | 0.00 |
| 2032 On 02/11/2023 | | | Buy | 39 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 39 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 54 | 0.00 |
| 2032 On 02/11/2023 | | | Buy | 54 | 0.00 |
| 2032 On 02/11/2023 | | | Buy | 91 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 91 | 0.00 |
| 2032 On 02/11/2023 | | | Buy | 115 | 0.00 |
| 2032 On 02/11/2023 | | | Sell | 115 | 0.00 |
| 2032 On 03/08/2023 | | | Buy | 500 | 0.00 |
| 2032 On 03/08/2023 | | | Sell | 500 | 0.00 |
| 2032 On 03/08/2023 | | | Buy | 500 | 0.00 |
| 2032 On 03/08/2023 | | | Sell | 500 | 0.00 |
| 2032 On 03/08/2023 | | | Buy | 500 | 0.00 |
| 2032 On 03/08/2023 | | | Sell | 500 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 02/11/2023 | | | Sell | 4 | 0.00 |
| R035 On 02/11/2023 | | | Buy | 4 | 0.00 |
| R035 On 02/11/2023 | | | Buy | 4 | 0.00 |
| R035 On 02/11/2023 | | | Sell | 4 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 03/08/2023 | | | Sell | 2 | 0.00 |
| 2037 On 03/08/2023 | | | Buy | 2 | 0.00 |
| 2037 On 03/08/2023 | | | Sell | 2 | 0.00 |
| 2037 On 03/08/2023 | | | Buy | 2 | 0.00 |
| 2037 On 02/11/2023 | | | Sell | 9 | 0.00 |
| 2037 On 02/11/2023 | | | Buy | 9 | 0.00 |
| 2037 On 02/11/2023 | | | Buy | 174 | 0.00 |
| 2037 On 02/11/2023 | | | Sell | 174 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2040 On 02/11/2023 | Bond Future | Sell | 4 | 0.00 |
| 2040 On 02/11/2023 | Bond Future | Buy | 4 | 0.00 |
| 2040 On 02/11/2023 | Bond Future | Buy | 4 | 0.00 |
| 2040 On 02/11/2023 | Bond Future | Sell | 4 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 03/08/2023 | Bond Future | Sell | 107 | 0.00 |
| 2044 On 03/08/2023 | Bond Future | Buy | 107 | 0.00 |
| 2044 On 03/08/2023 | Bond Future | Buy | 107 | 0.00 |
| 2044 On 03/08/2023 | Bond Future | Sell | 107 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R248 On 02/11/2023 | Bond Future | Buy | 4 | 0.00 |
| R248 On 02/11/2023 | Bond Future | Sell | 4 | 0.00 |
| R248 On 02/11/2023 | Bond Future | Buy | 4 | 0.00 |
| R248 On 02/11/2023 | Bond Future | Sell | 4 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R209 On 02/11/2023 | Bond Future | Buy | 5 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Sell | 5 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Buy | 5 | 0.00 |
| R209 On 02/11/2023 | Bond Future | Sell | 5 | 0.00 |

R210 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R210 On 02/11/2023 | Bond Future | Buy | 70 | 0.00 |
| R210 On 02/11/2023 | Bond Future | Sell | 70 | 0.00 |
| R210 On 03/08/2023 | Bond Future | Sell | 71 | 0.00 |
| R210 On 03/08/2023 | Bond Future | Buy | 71 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 03/08/2023 | Bond Future | Sell | 5 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Buy | 5 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Sell | 5 | 0.00 |
| R213 On 03/08/2023 | Bond Future | Buy | 5 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 6 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 6 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 6 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 6 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 165 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 165 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Sell | 165 | 0.00 |
| R213 On 02/11/2023 | Bond Future | Buy | 165 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| R214 Bond Future | | | | | |
| R214 On 02/11/2023 | | | Buy | 5 | 0.00 |
| R214 On 02/11/2023 | | | Sell | 5 | 0.00 |
| R214 On 03/08/2023 | | | Sell | 50 | 0.00 |
| R214 On 03/08/2023 | | | Buy | 50 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 38,628 | 0.00 |