

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/02/2024

TO DATE : 26/02/2024

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R2030 Bond Future | | | | | |
| 2030 On 02/05/2024 Bond Future | | | Sell | 7 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 7 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 51 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 51 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 58 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 58 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 02/05/2024 Bond Future | | | Buy | 2 | 0.00 |
| 2032 On 02/05/2024 Bond Future | | | Sell | 2 | 0.00 |
| 2032 On 02/05/2024 Bond Future | | | Buy | 2 | 0.00 |
| 2032 On 02/05/2024 Bond Future | | | Sell | 2 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 02/05/2024 Bond Future | | | Sell | 36 | 0.00 |
| R248 On 02/05/2024 Bond Future | | | Buy | 36 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 02/05/2024 Bond Future | | | Buy | 1 | 0.00 |
| R209 On 02/05/2024 Bond Future | | | Sell | 1 | 0.00 |
| R209 On 02/05/2024 Bond Future | | | Buy | 1 | 0.00 |
| R209 On 02/05/2024 Bond Future | | | Sell | 1 | 0.00 |
| R209 On 02/05/2024 Bond Future | | | Sell | 65 | 0.00 |

| | | | | |
|--|------------|------|--------------|-------------|
| R209 On 02/05/2024 Bond Future | | Buy | 65 | 0.00 |
| R209 On 02/05/2024 Bond Future | | Sell | 65 | 0.00 |
| R209 On 02/05/2024 Bond Future | | Buy | 65 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 02/05/2024 Bond Future | | Sell | 8 | 0.00 |
| R214 On 02/05/2024 Bond Future | | Buy | 8 | 0.00 |
| R214 On 02/05/2024 Bond Future | | Sell | 8 | 0.00 |
| R214 On 02/05/2024 Bond Future | | Buy | 8 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.14 Call | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.14 Call | Buy | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.14 Call | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.14 Call | Buy | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 13.52 Put | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 13.52 Put | Buy | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 13.52 Put | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 13.52 Put | Buy | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.87 Put | Buy | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.87 Put | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.87 Put | Sell | 1,000 | 0.00 |
| R214 On 02/05/2024 Bond Future | 12.87 Put | Buy | 1,000 | 0.00 |
| Grand Total for Daily Detailed Turnover | | | 6,304 | 0.00 |