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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/06/2023

TO DATE : 05/06/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 Bond Future | | | | | |
| R186 On 03/08/2023 | Bond Future | | Buy | 24 | 0.00 |
| R186 On 03/08/2023 | Bond Future | | Sell | 24 | 0.00 |
| R186 On 03/08/2023 | Bond Future | | Buy | 24 | 0.00 |
| R186 On 03/08/2023 | Bond Future | | Sell | 24 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Buy | 71 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Sell | 71 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Buy | 216 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Sell | 216 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Sell | 309 | 0.00 |
| R186 On 02/11/2023 | Bond Future | | Buy | 309 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 03/08/2023 | Bond Future | | Sell | 20 | 0.00 |

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|--------------------|-------------|--|--|------|-------|------|
| 2030 On 03/08/2023 | Bond Future | | | Buy | 20 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | | | Sell | 1,500 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | | | Buy | 1,500 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | | | Buy | 2,000 | 0.00 |
| 2030 On 03/08/2023 | Bond Future | | | Sell | 2,000 | 0.00 |

R2032 Bond Future

| | | | | | | |
|--------------------|-------------|-------|------|------|----|------|
| 2032 On 03/08/2023 | Bond Future | | | Buy | 10 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | | | Sell | 10 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | 12.04 | Call | Buy | 60 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | 12.04 | Call | Sell | 60 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | 12.04 | Put | Sell | 60 | 0.00 |
| 2032 On 03/08/2023 | Bond Future | 12.04 | Put | Buy | 60 | 0.00 |

R2035 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|------|
| 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 03/08/2023 | Bond Future | | | Sell | 21 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 21 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Sell | 29 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 29 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Sell | 55 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 55 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Sell | 95 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 95 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Sell | 142 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 142 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Sell | 342 | 0.00 |
| R035 On 03/08/2023 | Bond Future | | | Buy | 342 | 0.00 |

R2037 Bond Future

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|--------------------|-------------|--|--|------|-------|------|
| 2037 On 03/08/2023 | Bond Future | | | Sell | 1,500 | 0.00 |
| 2037 On 03/08/2023 | Bond Future | | | Buy | 1,500 | 0.00 |

R2044 Bond Future

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|--------------------|-------------|--|--|------|----|------|
| 2044 On 03/08/2023 | Bond Future | | | Buy | 10 | 0.00 |
| 2044 On 03/08/2023 | Bond Future | | | Sell | 10 | 0.00 |

R2053 Bond Future

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|--------------------|-------------|--|--|------|-------|------|
| R053 On 02/11/2023 | Bond Future | | | Buy | 1,349 | 0.00 |
| R053 On 02/11/2023 | Bond Future | | | Sell | 1,349 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| R053 On 02/11/2023 | | | Sell | 1,349 | 0.00 |
| R053 On 02/11/2023 | | | Buy | 1,349 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 03/08/2023 | | | Buy | 46 | 0.00 |
| R209 On 03/08/2023 | | | Sell | 46 | 0.00 |
| R209 On 03/08/2023 | | | Buy | 46 | 0.00 |
| R209 On 03/08/2023 | | | Sell | 46 | 0.00 |
| R213 Bond Future | | | | | |
| R213 On 02/11/2023 | | | Sell | 65 | 0.00 |
| R213 On 02/11/2023 | | | Buy | 65 | 0.00 |
| R213 On 02/11/2023 | | | Buy | 65 | 0.00 |
| R213 On 02/11/2023 | | | Sell | 65 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 9,448 | 0.00 |