

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2023

TO DATE : 28/08/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| I2029 Bond Future | | | | | |
| 2029 On 02/11/2023 Bond Future | | | Buy | 161 | 0.00 |
| 2029 On 02/11/2023 Bond Future | | | Sell | 161 | 0.00 |
| 2029 On 02/11/2023 Bond Future | | | Buy | 620 | 0.00 |
| 2029 On 02/11/2023 Bond Future | | | Sell | 620 | 0.00 |
| 2029 On 02/11/2023 Bond Future | | | Buy | 781 | 0.00 |
| 2029 On 02/11/2023 Bond Future | | | Sell | 781 | 0.00 |
| I2050 Bond Future | | | | | |
| 2050 On 02/11/2023 Bond Future | | | Buy | 48 | 0.00 |
| 2050 On 02/11/2023 Bond Future | | | Sell | 48 | 0.00 |
| 2050 On 02/11/2023 Bond Future | | | Buy | 48 | 0.00 |
| 2050 On 02/11/2023 Bond Future | | | Sell | 48 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 02/11/2023 Bond Future | | | Buy | 40 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 40 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 88 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 88 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 128 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 128 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 400 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 400 | 0.00 |

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|--------------------------------|------|-----|------|
| R186 On 02/11/2023 Bond Future | Sell | 400 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 400 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 400 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 400 | 0.00 |
| R2032 Bond Future | | | |
| 2032 On 02/11/2023 Bond Future | Buy | 113 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 113 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 169 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 169 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 512 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 512 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 512 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 512 | 0.00 |
| R2035 Bond Future | | | |
| R035 On 02/11/2023 Bond Future | Buy | 7 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 7 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 24 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 24 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 113 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 113 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 113 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 113 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 116 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 116 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 163 | 0.00 |

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|--------------------------------|------|-------|------|
| R035 On 02/11/2023 Bond Future | Sell | 163 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 552 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 552 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 1,000 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 1,000 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 6,902 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 6,902 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 8,764 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 8,764 | 0.00 |

R2037 Bond Future

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|--------------------------------|------|-----|------|
| 2037 On 02/11/2023 Bond Future | Buy | 15 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 15 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 34 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 34 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 34 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 34 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 35 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 35 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 38 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 38 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 38 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 38 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 50 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 50 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 129 | 0.00 |

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|--------------------------------|------|-------|------|
| 2037 On 02/11/2023 Bond Future | Sell | 129 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 374 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 374 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 1,032 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 1,032 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Buy | 1,549 | 0.00 |
| 2037 On 02/11/2023 Bond Future | Sell | 1,549 | 0.00 |

R2040 Bond Future

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|--------------------------------|------|----|------|
| 2040 On 02/11/2023 Bond Future | Buy | 5 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 5 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 10 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 10 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 14 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 14 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 16 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 16 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 35 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 35 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 49 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 49 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 49 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 49 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 50 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 50 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 50 | 0.00 |

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|--------------------------------|------|-----|------|
| 2040 On 01/02/2024 Bond Future | Buy | 50 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 50 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 50 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 150 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 150 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 181 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 181 | 0.00 |
| R209 Bond Future | | | |
| R209 On 02/11/2023 Bond Future | Sell | 16 | 0.00 |
| R209 On 02/11/2023 Bond Future | Buy | 16 | 0.00 |
| R213 Bond Future | | | |
| R213 On 02/11/2023 Bond Future | Sell | 3 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 3 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 19 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 19 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 19 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 19 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 970 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 970 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 973 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 973 | 0.00 |
| R214 Bond Future | | | |
| R214 On 02/11/2023 Bond Future | Buy | 53 | 0.00 |
| R214 On 02/11/2023 Bond Future | Sell | 53 | 0.00 |
| R214 On 02/11/2023 Bond Future | Buy | 53 | 0.00 |

R214 On 02/11/2023 Bond Future

Sell

53

0.00

Grand Total for Daily Detailed Turnover

28,267

0.00