

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/11/2023

TO DATE : 29/11/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R186 Bond Future | | | | | |
| R186 On 07/11/2024 Bond Future | | | Buy | 19 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Sell | 19 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Buy | 19 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Sell | 19 | 0.00 |
| R186 On 01/02/2024 Bond Future | | | Sell | 36 | 0.00 |
| R186 On 01/02/2024 Bond Future | | | Buy | 36 | 0.00 |
| R186 On 01/02/2024 Bond Future | | | Buy | 50 | 0.00 |
| R186 On 01/02/2024 Bond Future | | | Sell | 50 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Buy | 3,680 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Sell | 3,680 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Buy | 3,718 | 0.00 |
| R186 On 07/11/2024 Bond Future | | | Sell | 3,718 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 01/02/2024 Bond Future | | | Sell | 10 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Buy | 10 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Sell | 23 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Buy | 23 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Buy | 32 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Sell | 32 | 0.00 |
| 2030 On 01/02/2024 Bond Future | | | Buy | 32 | 0.00 |

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|--------------------------------|------|----|------|
| 2030 On 01/02/2024 Bond Future | Sell | 32 | 0.00 |
| R2032 Bond Future | | | |
| 2032 On 07/11/2024 Bond Future | Buy | 1 | 0.00 |
| 2032 On 07/11/2024 Bond Future | Sell | 1 | 0.00 |
| 2032 On 07/11/2024 Bond Future | Sell | 1 | 0.00 |
| 2032 On 07/11/2024 Bond Future | Buy | 1 | 0.00 |
| 2032 On 01/02/2024 Bond Future | Buy | 2 | 0.00 |
| 2032 On 01/02/2024 Bond Future | Sell | 2 | 0.00 |
| 2032 On 01/02/2024 Bond Future | Buy | 2 | 0.00 |
| 2032 On 01/02/2024 Bond Future | Sell | 2 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 3 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 3 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 8 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 8 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 12 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 12 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 13 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 13 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 14 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 14 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 30 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 30 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 43 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 43 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 52 | 0.00 |

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|--------------------------------|------|-------|------|
| 2032 On 02/05/2024 Bond Future | Buy | 52 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 141 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 141 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 147 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 147 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 365 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 365 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 406 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 406 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 632 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 632 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 1,866 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 1,866 | 0.00 |

R2035 Bond Future

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|--------------------------------|------|----|------|
| R035 On 01/02/2024 Bond Future | Sell | 24 | 0.00 |
| R035 On 01/02/2024 Bond Future | Buy | 24 | 0.00 |
| R035 On 01/02/2024 Bond Future | Buy | 75 | 0.00 |
| R035 On 01/02/2024 Bond Future | Sell | 75 | 0.00 |

R2037 Bond Future

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|--------------------------------|------|----|------|
| 2037 On 01/02/2024 Bond Future | Buy | 7 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 7 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 11 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 11 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 13 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 13 | 0.00 |

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|--------------------------------|------|-----|------|
| 2037 On 01/02/2024 Bond Future | Buy | 15 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 15 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 16 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 16 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 17 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 17 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 34 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 34 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 42 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 42 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 49 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 49 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 59 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 59 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 87 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 87 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 150 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 150 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Buy | 150 | 0.00 |
| 2037 On 07/11/2024 Bond Future | Sell | 150 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 164 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 164 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 166 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 166 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 373 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 373 | 0.00 |

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|--------------------------------|------|-------|------|
| 2037 On 01/02/2024 Bond Future | Buy | 412 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 412 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 715 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 715 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Sell | 1,852 | 0.00 |
| 2037 On 01/02/2024 Bond Future | Buy | 1,852 | 0.00 |

R2040 Bond Future

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|--------------------------------|------|----|------|
| 2040 On 01/02/2024 Bond Future | Buy | 3 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 3 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 5 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 5 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 5 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 5 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 7 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 7 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 8 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 8 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 11 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 11 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 12 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 12 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 13 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 13 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 14 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 14 | 0.00 |

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|--------------------------------|------|-----|------|
| 2040 On 01/02/2024 Bond Future | Buy | 15 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 15 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 23 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 23 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 32 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 32 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 34 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 34 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 47 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 47 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 56 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 56 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 157 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 157 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 158 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 158 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 166 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 166 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |

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|--------------------------------|------|-------|------|
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Buy | 250 | 0.00 |
| 2040 On 07/11/2024 Bond Future | Sell | 250 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 399 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 399 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 399 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 399 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 452 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 452 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 619 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 619 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 682 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 682 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Sell | 2,045 | 0.00 |
| 2040 On 01/02/2024 Bond Future | Buy | 2,045 | 0.00 |

R2044 Bond Future

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|--------------------------------|------|----|------|
| 2044 On 01/02/2024 Bond Future | Buy | 1 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 1 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 3 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 3 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 13 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 13 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 15 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 15 | 0.00 |

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|--------------------------------|------|-----|------|
| 2044 On 01/02/2024 Bond Future | Buy | 21 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 21 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 23 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 23 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 24 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 24 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 27 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 27 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 29 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 29 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 35 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 35 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 47 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 47 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 77 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 77 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 102 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 102 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 159 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 159 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 392 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 392 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 396 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 396 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 656 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 656 | 0.00 |

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| 2044 On 01/02/2024 Bond Future | Buy | 686 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 686 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 1,317 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 1,317 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Sell | 1,389 | 0.00 |
| 2044 On 01/02/2024 Bond Future | Buy | 1,389 | 0.00 |
| R2048 Bond Future | | | |
| R248 On 01/02/2024 Bond Future | Buy | 16 | 0.00 |
| R248 On 01/02/2024 Bond Future | Sell | 16 | 0.00 |
| R248 On 01/02/2024 Bond Future | Buy | 140 | 0.00 |
| R248 On 01/02/2024 Bond Future | Sell | 140 | 0.00 |
| R248 On 02/05/2024 Bond Future | Sell | 379 | 0.00 |
| R248 On 02/05/2024 Bond Future | Buy | 379 | 0.00 |
| R248 On 02/05/2024 Bond Future | Sell | 379 | 0.00 |
| R248 On 02/05/2024 Bond Future | Buy | 379 | 0.00 |
| R213 Bond Future | | | |
| R213 On 01/02/2024 Bond Future | Buy | 20 | 0.00 |
| R213 On 01/02/2024 Bond Future | Sell | 20 | 0.00 |
| R214 Bond Future | | | |
| R214 On 01/02/2024 Bond Future | Buy | 29 | 0.00 |
| R214 On 01/02/2024 Bond Future | Sell | 29 | 0.00 |
| R214 On 01/02/2024 Bond Future | Buy | 50 | 0.00 |
| R214 On 01/02/2024 Bond Future | Sell | 50 | 0.00 |
| Grand Total for Daily Detailed Turnover | | 29,075 | 0.00 |