

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/03/2024

TO DATE : 07/03/2024

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---------------------------------|---------------|------------|-----------------|-------------------------|------|
| GOVI Index Future | | | | | |
| GOVI On 02/05/2024 Index Future | | | Buy | 1 | 0.00 |
| GOVI On 02/05/2024 Index Future | | | Sell | 1 | 0.00 |
| GOVI On 02/05/2024 Index Future | | | Sell | 4 | 0.00 |
| GOVI On 02/05/2024 Index Future | | | Buy | 4 | 0.00 |
| GOVI On 02/05/2024 Index Future | | | Sell | 4 | 0.00 |
| GOVI On 02/05/2024 Index Future | | | Buy | 4 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 02/05/2024 Bond Future | | | Sell | 3 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 3 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 6 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 6 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 11 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 11 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 14 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 14 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 26 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 26 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 32 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Buy | 32 | 0.00 |
| 2030 On 02/05/2024 Bond Future | | | Sell | 158 | 0.00 |

| | | | |
|--------------------------------|------|-----|------|
| 2030 On 02/05/2024 Bond Future | Buy | 158 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Buy | 250 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Sell | 250 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Buy | 250 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Sell | 250 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Sell | 250 | 0.00 |
| 2030 On 02/05/2024 Bond Future | Buy | 250 | 0.00 |

R2032 Bond Future

| | | | |
|--------------------------------|------|-----|------|
| 2032 On 07/11/2024 Bond Future | Sell | 1 | 0.00 |
| 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 | Buy | 1 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 250 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 250 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Sell | 250 | 0.00 |
| 2032 On 02/05/2024 Bond Future | Buy | 250 | 0.00 |

R2035 Bond Future

| | | | |
|--------------------------------|------|----|------|
| R035 On 02/05/2024 Bond Future | Buy | 10 | 0.00 |
| R035 On 02/05/2024 Bond Future | Sell | 10 | 0.00 |
| R035 On 02/05/2024 Bond Future | Buy | 10 | 0.00 |
| R035 On 02/05/2024 Bond Future | Sell | 10 | 0.00 |

R2037 Bond Future

| | | | |
|--------------------------------|------|-----|------|
| 2037 On 01/08/2024 Bond Future | Sell | 26 | 0.00 |
| 2037 On 01/08/2024 Bond Future | Buy | 26 | 0.00 |
| 2037 On 01/08/2024 Bond Future | Sell | 113 | 0.00 |

| | | | |
|--|------|--------------|-------------|
| 2037 On 01/08/2024 Bond Future | Buy | 113 | 0.00 |
| 2037 On 01/08/2024 Bond Future | Sell | 139 | 0.00 |
| 2037 On 01/08/2024 Bond Future | Buy | 139 | 0.00 |
| R2040 Bond Future | | | |
| 2040 On 02/05/2024 Bond Future | Buy | 26 | 0.00 |
| 2040 On 02/05/2024 Bond Future | Sell | 26 | 0.00 |
| 2040 On 02/05/2024 Bond Future | Sell | 26 | 0.00 |
| 2040 On 02/05/2024 Bond Future | Buy | 26 | 0.00 |
| R2044 Bond Future | | | |
| 2044 On 02/05/2024 Bond Future | Buy | 191 | 0.00 |
| 2044 On 02/05/2024 Bond Future | Sell | 191 | 0.00 |
| 2044 On 02/05/2024 Bond Future | Sell | 191 | 0.00 |
| 2044 On 02/05/2024 Bond Future | Buy | 191 | 0.00 |
| 2044 On 02/05/2024 Bond Future | Buy | 191 | 0.00 |
| 2044 On 02/05/2024 Bond Future | Sell | 191 | 0.00 |
| R209 Bond Future | | | |
| R209 On 02/05/2024 Bond Future | Buy | 6 | 0.00 |
| R209 On 02/05/2024 Bond Future | Sell | 6 | 0.00 |
| R209 On 02/05/2024 Bond Future | Sell | 6 | 0.00 |
| R209 On 02/05/2024 Bond Future | Buy | 6 | 0.00 |
| R209 On 02/05/2024 Bond Future | Buy | 20 | 0.00 |
| R209 On 02/05/2024 Bond Future | Sell | 20 | 0.00 |
| Grand Total for Daily Detailed Turnover | | 2,466 | 0.00 |