

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/09/2023

TO DATE : 13/09/2023

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| R186 Bond Future | | | | | |
| R186 On 02/11/2023 Bond Future | | | Sell | 10 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 10 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 12 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 12 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 14 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 14 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 33 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 33 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 36 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 36 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 38 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 38 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 41 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 41 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 44 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 44 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 57 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 57 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 62 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Buy | 62 | 0.00 |
| R186 On 02/11/2023 Bond Future | | | Sell | 71 | 0.00 |

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|--------------------------------|------|-------|------|
| R186 On 02/11/2023 Bond Future | Buy | 71 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 194 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 194 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 333 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 333 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 945 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 945 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 4,064 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 4,064 | 0.00 |
| R186 On 02/11/2023 Bond Future | Sell | 4,064 | 0.00 |
| R186 On 02/11/2023 Bond Future | Buy | 4,064 | 0.00 |
| R2030 Bond Future | | | |
| 2030 On 02/11/2023 Bond Future | Sell | 1,270 | 0.00 |
| 2030 On 02/11/2023 Bond Future | Buy | 1,270 | 0.00 |
| 2030 On 02/11/2023 Bond Future | Sell | 1,752 | 0.00 |
| 2030 On 02/11/2023 Bond Future | Buy | 1,752 | 0.00 |
| 2030 On 02/11/2023 Bond Future | Sell | 3,022 | 0.00 |
| 2030 On 02/11/2023 Bond Future | Buy | 3,022 | 0.00 |
| R2032 Bond Future | | | |
| 2032 On 02/11/2023 Bond Future | Buy | 361 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 361 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 361 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 361 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 383 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 383 | 0.00 |

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|--------------------------------|------|-----|------|
| 2032 On 02/11/2023 Bond Future | Sell | 383 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 383 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Sell | 461 | 0.00 |
| 2032 On 02/11/2023 Bond Future | Buy | 461 | 0.00 |
| R2035 Bond Future | | | |
| R035 On 02/11/2023 Bond Future | Sell | 5 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 5 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 16 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 16 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 25 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 25 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 231 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 231 | 0.00 |
| R035 On 02/11/2023 Bond Future | Sell | 277 | 0.00 |
| R035 On 02/11/2023 Bond Future | Buy | 277 | 0.00 |
| R2040 Bond Future | | | |
| 2040 On 02/11/2023 Bond Future | Sell | 10 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 10 | 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 02/11/2023 Bond Future | Buy | 10 | 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 02/11/2023 Bond Future | Sell | 10 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 18 | 0.00 |

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| 2040 On 02/11/2023 Bond Future | Buy | 18 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 30 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 30 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 42 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 42 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 97 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 97 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 1,020 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 1,020 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Sell | 1,207 | 0.00 |
| 2040 On 02/11/2023 Bond Future | Buy | 1,207 | 0.00 |
| R213 Bond Future | | | |
| R213 On 02/11/2023 Bond Future | Sell | 5 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 5 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 95 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 95 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 100 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 100 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 100 | 0.00 |
| R213 On 02/11/2023 Bond Future | Sell | 100 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 100 | 0.00 |
| R213 On 02/11/2023 Bond Future | Buy | 100 | 0.00 |
| Grand Total for Daily Detailed Turnover | | 21,419 | 0.00 |