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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/01/2021

TO DATE : 25/01/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| ALBI On 04/02/2021 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Sell | 2 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Sell | 18 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 18 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Sell | 18 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Buy | 18 | 0.00 |

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|-----|------|
| GOVI On 04/02/2021 | GOVI | | Buy | 430 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Sell | 430 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Sell | 430 | 0.00 |

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|--------------------|------|-----|-----|------|
| GOVI On 06/05/2021 | GOVI | Buy | 430 | 0.00 |
|--------------------|------|-----|-----|------|

I2025 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2025 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 10 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 30 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 30 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 70 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 70 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 70 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 70 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 80 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 80 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 170 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 170 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 170 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 170 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 170 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 170 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 170 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 170 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 04/02/2021 | Bond Future | Buy | 2 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 2 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy | 2 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 2 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy | 211 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 211 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 211 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy | 211 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 362 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy | 362 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|----------------|-------|------|
| 2030 On 04/02/2021 | Bond Future | Sell | 120 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy | 120 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Sell | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Buy | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Buy | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Sell | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Sell | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.20 Call Buy | 1,083 | 0.00 |

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|--------|------|----------|------------------|------|
| 2030 On 04/02/2021 | Bond Future | 8.20 | Call | Buy | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.20 | Call | Sell | 1,083 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Buy | 2,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Sell | 2,000 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Sell | 2,000 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Buy | 2,000 | 0.00 |
| R2032 Bond Future | | | | | | |
| 2032 On 04/02/2021 | Bond Future | | | Sell | 18 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | | | Buy | 18 | 0.00 |
| R2035 Bond Future | | | | | | |
| R035 On 04/02/2021 | Bond Future | | | Sell | 14 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Buy | 14 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Sell | 14 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Buy | 14 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Sell | 57 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Buy | 57 | 0.00 |
| R2037 Bond Future | | | | | | |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 75 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 75 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 75 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 75 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 95 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 95 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 117 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 117 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 120 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 120 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 120 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 120 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 197 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 197 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 197 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 197 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 228 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 228 | 0.00 |

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|--------------------|-------------|------|--------|------|
| 2037 On 06/05/2021 | Bond Future | Sell | 228 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 228 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 271 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 271 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 271 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 271 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 290 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 290 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 385 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 385 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 390 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 390 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 405 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 405 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 405 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 405 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 452 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 452 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 452 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 452 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 519 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 519 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 519 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 519 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 7,797 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 7,797 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 7,797 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 7,797 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 11,657 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 11,657 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 11,657 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 11,657 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 22,680 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 22,680 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 22,680 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 22,680 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 44,401 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 44,401 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Buy | 44,401 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | Sell | 44,401 | 0.00 |

R2040 Bond Future

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|--------------------|-------------|-----|----|------|
| 2040 On 04/02/2021 | Bond Future | Buy | 23 | 0.00 |
|--------------------|-------------|-----|----|------|

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2040 On 04/02/2021 | | | Sell | 23 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 23 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 23 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 33 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 33 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 33 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 33 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 44 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 44 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 44 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 44 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 58 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 58 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 58 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 58 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 61 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 61 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 80 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 80 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 80 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 80 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 128 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 128 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 128 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 128 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 213 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 213 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 321 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 321 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 321 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 321 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 391 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 391 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 391 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 391 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 2,937 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 2,937 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 2,937 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 2,937 | 0.00 |

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|--------------------|-------------|--|------|--------|------|
| 2040 On 04/02/2021 | Bond Future | | Buy | 5,347 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | | Sell | 5,347 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Sell | 5,347 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Buy | 5,347 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | | Buy | 8,803 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | | Sell | 8,803 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Sell | 8,803 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Buy | 8,803 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | | Sell | 18,165 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | | Buy | 18,165 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Buy | 18,165 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | Sell | 18,165 | 0.00 |

R2044 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2044 On 04/02/2021 | Bond Future | | Sell | 328 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | | Buy | 328 | 0.00 |

R2048 Bond Future

| | | | | | |
|--------------------|-------------|-------|------|-------|------|
| R248 On 04/02/2021 | Bond Future | | Sell | 295 | 0.00 |
| R248 On 04/02/2021 | Bond Future | | Buy | 295 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 9.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 9.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |
| R248 On 04/02/2021 | Bond Future | 10.80 | Call | 1,442 | 0.00 |

R209 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| R209 On 04/02/2021 | Bond Future | | Buy | 4,500 | 0.00 |
| R209 On 04/02/2021 | Bond Future | | Sell | 4,500 | 0.00 |
| R209 On 06/05/2021 | Bond Future | | Sell | 4,500 | 0.00 |
| R209 On 06/05/2021 | Bond Future | | Buy | 4,500 | 0.00 |

R212 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R212 On 06/05/2021 | Bond Future | | Sell | 2 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Buy | 2 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Sell | 11 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Buy | 11 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Sell | 14 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Buy | 14 | 0.00 |
| R212 On 06/05/2021 | Bond Future | | Sell | 18 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|--------|-----|----------|------------------|-------------|
| R212 On 06/05/2021 | | | Buy | 18 | 0.00 |
| R212 On 06/05/2021 | | | Sell | 20 | 0.00 |
| R212 On 06/05/2021 | | | Buy | 20 | 0.00 |
| R212 On 06/05/2021 | | | Sell | 25 | 0.00 |
| R212 On 06/05/2021 | | | Buy | 25 | 0.00 |
| R212 On 06/05/2021 | | | Sell | 160 | 0.00 |
| R212 On 06/05/2021 | | | Buy | 160 | 0.00 |
| R212 On 06/05/2021 | | | Sell | 250 | 0.00 |
| R212 On 06/05/2021 | | | Buy | 250 | 0.00 |
| R213 Bond Future | | | | | |
| R213 On 04/02/2021 | | | Sell | 7 | 0.00 |
| R213 On 04/02/2021 | | | Buy | 7 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 04/02/2021 | | | Sell | 500 | 0.00 |
| R214 On 04/02/2021 | | | Buy | 500 | 0.00 |
| R214 On 06/05/2021 | | | Buy | 500 | 0.00 |
| R214 On 06/05/2021 | | | Sell | 500 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 279,896 | 0.00 |