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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/02/2021

TO DATE : 03/02/2021

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| ALBI On 04/02/2021 | Index Future | | Buy | 4 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Sell | 4 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Sell | 4 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Buy | 4 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 5 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Sell | 5 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Sell | 5 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Buy | 5 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 19 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Sell | 19 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Sell | 19 | 0.00 |
| ALBI On 06/05/2021 | Index Future | | Buy | 19 | 0.00 |
| ALBI On 04/02/2021 | Index Future | | Buy | 28 | 0.00 |

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| | | | | |
|--------------------|--------------|------|----|------|
| ALBI On 04/02/2021 | Index Future | Sell | 28 | 0.00 |
| ALBI On 06/05/2021 | Index Future | Sell | 28 | 0.00 |
| ALBI On 06/05/2021 | Index Future | Buy | 28 | 0.00 |

I2025 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2025 On 04/02/2021 | Bond Future | Buy | 10 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 10 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 10 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 28 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 28 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 28 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 28 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 30 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 30 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 30 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 30 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 51 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 51 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 51 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 51 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 80 | 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 | Sell | 80 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 80 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 80 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 80 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 80 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 150 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 150 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 150 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 150 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 185 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 185 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 185 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 185 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 200 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 200 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Sell | 200 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | Buy | 200 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Buy | 264 | 0.00 |
| 2025 On 04/02/2021 | Bond Future | Sell | 264 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-----------------------------------|--------------|-----|----------|------------------|------|
| 2025 On 06/05/2021 | Bond Future | | Sell | 264 | 0.00 |
| 2025 On 06/05/2021 | Bond Future | | Buy | 264 | 0.00 |
| New Inflation Linked Index | | | | | |
| IGOV On 04/02/2021 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 04/02/2021 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 04/02/2021 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 04/02/2021 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Sell | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Buy | 1 | 0.00 |
| IGOV On 06/05/2021 | Index Future | | Sell | 1 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 06/05/2021 | Bond Future | | Buy | 1 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 1 | 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 | 2 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 12 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 12 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 27 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 32 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 32 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 35 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 35 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 46 | 0.00 |

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|--------------------|-------------|--|------|-----|------|
| R186 On 06/05/2021 | Bond Future | | Sell | 46 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 60 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 60 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 100 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 100 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 118 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 118 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 158 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 158 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 160 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 160 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 360 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 360 | 0.00 |

R202 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R202 On 04/02/2021 | Bond Future | | Buy | 400 | 0.00 |
| R202 On 04/02/2021 | Bond Future | | Sell | 400 | 0.00 |
| R202 On 04/02/2021 | Bond Future | | Sell | 400 | 0.00 |
| R202 On 04/02/2021 | Bond Future | | Buy | 400 | 0.00 |

R2030 Bond Future

| | | | | | | |
|--------------------|-------------|------|------|------|---|------|
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 2 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 3 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 3 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | | |
|--------------------|-------------|------|----------|------------------|----|------|
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 3 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 3 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 4 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 4 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 4 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 4 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 5 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 6 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 8 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 8 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 8 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 8 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 9 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 9 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 9 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 9 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 12 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 12 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 12 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 12 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 15 | 0.00 |

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|--------------------|-------------|------|------|------|-----|------|
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 15 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 36 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 36 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 36 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 36 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 37 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 37 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 37 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 37 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 44 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 44 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 44 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 44 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 83 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 83 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 83 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 83 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 147 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 147 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 147 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 147 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 279 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 279 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 279 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 279 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 364 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 364 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 364 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 364 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 552 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 552 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 552 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 552 | 0.00 |

| Contract | | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|--------|------|----------|------------------|------|
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Sell | 800 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.36 | Call | Buy | 800 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Sell | 800 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.86 | Call | Buy | 800 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Buy | 1,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 9.12 | Call | Sell | 1,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Sell | 1,000 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | 8.37 | Call | Buy | 1,000 | 0.00 |
| R2035 Bond Future | | | | | | |
| R035 On 04/02/2021 | Bond Future | | | Buy | 47 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Sell | 47 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Sell | 47 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Buy | 47 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Buy | 210 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Sell | 210 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Sell | 210 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Buy | 210 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Buy | 257 | 0.00 |
| R035 On 04/02/2021 | Bond Future | | | Sell | 257 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Sell | 257 | 0.00 |
| R035 On 06/05/2021 | Bond Future | | | Buy | 257 | 0.00 |
| R2037 Bond Future | | | | | | |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 4 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 4 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 8 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 8 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 20 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 20 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 25 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 25 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Buy | 29 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Sell | 29 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Sell | 29 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Buy | 29 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 30 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 30 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Buy | 58 | 0.00 |

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|--------------------|-------------|-------|------|------|-----|------|
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Sell | 58 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Sell | 58 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Buy | 58 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 9.65 | Call | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 9.65 | Call | Sell | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 9.65 | Call | Sell | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 9.65 | Call | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.85 | Put | Sell | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.85 | Put | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.35 | Put | Sell | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.35 | Put | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.35 | Put | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.35 | Put | Sell | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.85 | Put | Buy | 72 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.85 | Put | Sell | 72 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 77 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 77 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Buy | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Sell | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Sell | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 10.48 | Call | Buy | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Sell | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Buy | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Buy | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | 11.90 | Put | Sell | 87 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 112 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 112 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 112 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 112 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 120 | 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 04/02/2021 | Bond Future | | | Buy | 120 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 144 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 144 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 158 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 158 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 158 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 158 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Buy | 660 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | | | Sell | 660 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2037 On 06/05/2021 | | | Sell | 660 | 0.00 |
| 2037 On 06/05/2021 | | | Buy | 660 | 0.00 |
| 2037 On 04/02/2021 | | | Sell | 930 | 0.00 |
| 2037 On 04/02/2021 | | | Buy | 930 | 0.00 |
| 2037 On 04/02/2021 | | | Buy | 930 | 0.00 |
| 2037 On 04/02/2021 | | | Sell | 930 | 0.00 |
| 2037 On 04/02/2021 | | | Buy | 930 | 0.00 |
| 2037 On 04/02/2021 | | | Sell | 930 | 0.00 |
| 2037 On 06/05/2021 | | | Sell | 930 | 0.00 |
| 2037 On 06/05/2021 | | | Buy | 930 | 0.00 |
| 2037 On 06/05/2021 | | | Buy | 2,482 | 0.00 |
| 2037 On 06/05/2021 | | | Sell | 2,482 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 04/02/2021 | | | Buy | 29 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 29 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 29 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 29 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 62 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 62 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 62 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 62 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 262 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 262 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 262 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 262 | 0.00 |
| 2040 On 04/02/2021 | | | Buy | 353 | 0.00 |
| 2040 On 04/02/2021 | | | Sell | 353 | 0.00 |
| 2040 On 06/05/2021 | | | Sell | 353 | 0.00 |
| 2040 On 06/05/2021 | | | Buy | 353 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 04/02/2021 | | | Buy | 26 | 0.00 |
| 2044 On 04/02/2021 | | | Sell | 26 | 0.00 |
| 2044 On 06/05/2021 | | | Sell | 26 | 0.00 |
| 2044 On 06/05/2021 | | | Buy | 26 | 0.00 |
| 2044 On 04/02/2021 | | | Buy | 46 | 0.00 |
| 2044 On 04/02/2021 | | | Sell | 46 | 0.00 |
| 2044 On 06/05/2021 | | | Sell | 46 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2044 On 06/05/2021 | Bond Future | Buy | 46 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 47 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 47 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 47 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 47 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 50 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 50 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 50 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 50 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 54 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 54 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 54 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 54 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 55 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 55 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 55 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 55 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 102 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 102 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 102 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 102 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 123 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 123 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 123 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 123 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 242 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 242 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 242 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 242 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 298 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 298 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 298 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 298 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 457 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 457 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 457 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 457 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 621 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 621 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Sell | 621 | 0.00 |
| 2044 On 06/05/2021 | Bond Future | Buy | 621 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 676 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 676 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------------------------------|--------|-----|----------|------------------|-------------|
| 2044 On 06/05/2021 | | | Sell | 676 | 0.00 |
| 2044 On 06/05/2021 | | | Buy | 676 | 0.00 |
| 2044 On 04/02/2021 | | | Buy | 2,797 | 0.00 |
| 2044 On 04/02/2021 | | | Sell | 2,797 | 0.00 |
| 2044 On 04/02/2021 | | | Buy | 2,797 | 0.00 |
| 2044 On 04/02/2021 | | | Sell | 2,797 | 0.00 |
| 2044 On 06/05/2021 | | | Buy | 2,797 | 0.00 |
| 2044 On 06/05/2021 | | | Sell | 2,797 | 0.00 |
| 2044 On 06/05/2021 | | | Buy | 2,797 | 0.00 |
| 2044 On 06/05/2021 | | | Sell | 2,797 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 06/05/2021 | | | Buy | 29 | 0.00 |
| R209 On 06/05/2021 | | | Sell | 29 | 0.00 |
| R209 On 06/05/2021 | | | Buy | 112 | 0.00 |
| R209 On 06/05/2021 | | | Sell | 112 | 0.00 |
| R209 On 06/05/2021 | | | Sell | 141 | 0.00 |
| R209 On 06/05/2021 | | | Buy | 141 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 40,659 | 0.00 |