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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/07/2021

TO DATE : 06/07/2021

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-----------------------------------|--------------|-----|----------|------------------|------|
| I2025 Bond Future | | | | | |
| 2025 On 05/08/2021 | Bond Future | | Buy | 33 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Sell | 33 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Buy | 74 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Sell | 74 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Buy | 107 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Sell | 107 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Buy | 107 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | | Sell | 107 | 0.00 |
| New Inflation Linked Index | | | | | |
| IGOV On 05/08/2021 | Index Future | | Buy | 2 | 0.00 |
| IGOV On 05/08/2021 | Index Future | | Sell | 2 | 0.00 |
| IGOV On 05/08/2021 | Index Future | | Buy | 2 | 0.00 |

| | | | | |
|---|--------------|------|------------|-------------|
| IGOV On 05/08/2021 | Index Future | Sell | 2 | 0.00 |
| R2037 Bond Future | | | | |
| 2037 On 05/08/2021 | Bond Future | Buy | 50 | 0.00 |
| 2037 On 05/08/2021 | Bond Future | Sell | 50 | 0.00 |
| 2037 On 05/08/2021 | Bond Future | Buy | 50 | 0.00 |
| 2037 On 05/08/2021 | Bond Future | Sell | 50 | 0.00 |
| 2037 On 05/08/2021 | Bond Future | Buy | 150 | 0.00 |
| 2037 On 05/08/2021 | Bond Future | Sell | 150 | 0.00 |
| R2044 Bond Future | | | | |
| 2044 On 05/08/2021 | Bond Future | Buy | 8 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 8 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Buy | 8 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 8 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 12 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Buy | 12 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Buy | 16 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 16 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 28 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Buy | 28 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Buy | 28 | 0.00 |
| 2044 On 05/08/2021 | Bond Future | Sell | 28 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 05/08/2021 | Bond Future | Buy | 36 | 0.00 |
| R214 On 05/08/2021 | Bond Future | Sell | 36 | 0.00 |
| R214 On 05/08/2021 | Bond Future | Buy | 38 | 0.00 |
| R214 On 05/08/2021 | Bond Future | Sell | 38 | 0.00 |
| R214 On 05/08/2021 | Bond Future | Sell | 74 | 0.00 |
| R214 On 05/08/2021 | Bond Future | Buy | 74 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 823 | 0.00 |