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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/12/2021

TO DATE : 13/12/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

I2025 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| 2025 On 05/05/2022 | Bond Future | | Buy | 1 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Sell | 1 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | | Buy | 3 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | | Sell | 3 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Buy | 3 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Sell | 3 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Buy | 3 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Sell | 3 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Buy | 5 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | | Sell | 5 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | | Buy | 9 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | | Sell | 9 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | | Buy | 9 | 0.00 |

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| | | | | |
|--------------------|-------------|------|-----|------|
| 2025 On 03/02/2022 | Bond Future | Sell | 9 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Buy | 13 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Sell | 13 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Buy | 14 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Sell | 14 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Buy | 18 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Sell | 18 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Buy | 24 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Sell | 24 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Buy | 41 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Sell | 41 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Buy | 42 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Sell | 42 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Buy | 63 | 0.00 |
| 2025 On 05/05/2022 | Bond Future | Sell | 63 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Buy | 72 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Sell | 72 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Buy | 194 | 0.00 |
| 2025 On 03/02/2022 | Bond Future | Sell | 194 | 0.00 |

I2029 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2029 On 03/02/2022 | Bond Future | Sell | 24 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 24 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 31 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 31 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 38 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 38 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 45 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 45 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 90 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 90 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 132 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 132 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 303 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 303 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 421 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 421 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 500 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 500 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Buy | 1,584 | 0.00 |
| 2029 On 03/02/2022 | Bond Future | Sell | 1,584 | 0.00 |

R186 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|------|----------|------------------|------|
| R186 On 03/02/2022 | | | Sell | 91 | 0.00 |
| R186 On 03/02/2022 | | | Buy | 91 | 0.00 |
| R186 On 03/02/2022 | | | Buy | 1,000 | 0.00 |
| R186 On 03/02/2022 | | | Sell | 1,000 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 03/02/2022 | | | Sell | 48 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 48 | 0.00 |
| 2030 On 03/02/2022 | | | Sell | 56 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 56 | 0.00 |
| 2030 On 03/02/2022 | | | Sell | 68 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 68 | 0.00 |
| 2030 On 03/02/2022 | | | Sell | 766 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 766 | 0.00 |
| 2030 On 03/02/2022 | | | Sell | 938 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 938 | 0.00 |
| 2030 On 03/02/2022 | | | Sell | 1,000 | 0.00 |
| 2030 On 03/02/2022 | | | Buy | 1,000 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 03/02/2022 | | | Sell | 1 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 1 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 2 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 2 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 4 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 4 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 4 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 4 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 7 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 7 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 9 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 9 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 17 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 17 | 0.00 |
| 2032 On 03/02/2022 | | | Buy | 27 | 0.00 |
| 2032 On 03/02/2022 | | | Sell | 27 | 0.00 |
| 2032 On 03/02/2022 | 10.04 | Call | Buy | 100 | 0.00 |
| 2032 On 03/02/2022 | 10.04 | Call | Sell | 100 | 0.00 |
| 2032 On 03/02/2022 | 10.04 | Call | Buy | 100 | 0.00 |

| | | | | | | |
|--------------------|-------------|-------|------|------|-------|------|
| 2032 On 03/02/2022 | Bond Future | 10.04 | Call | Sell | 100 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Sell | 214 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Buy | 214 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Sell | 304 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Buy | 304 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Sell | 2,760 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Buy | 2,760 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Sell | 3,172 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Buy | 3,172 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Sell | 6,450 | 0.00 |
| 2032 On 03/02/2022 | Bond Future | | | Buy | 6,450 | 0.00 |

R2037 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|----|------|
| 2037 On 03/02/2022 | Bond Future | | | Buy | 11 | 0.00 |
| 2037 On 03/02/2022 | Bond Future | | | Sell | 11 | 0.00 |

R2040 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-------|------|
| 2040 On 03/02/2022 | Bond Future | | | Sell | 73 | 0.00 |
| 2040 On 03/02/2022 | Bond Future | | | Buy | 73 | 0.00 |
| 2040 On 03/02/2022 | Bond Future | | | Sell | 2,000 | 0.00 |
| 2040 On 03/02/2022 | Bond Future | | | Buy | 2,000 | 0.00 |

R2044 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-------|------|
| 2044 On 03/02/2022 | Bond Future | | | Buy | 2,500 | 0.00 |
| 2044 On 03/02/2022 | Bond Future | | | Sell | 2,500 | 0.00 |

R2048 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-------|------|
| R248 On 03/02/2022 | Bond Future | | | Buy | 25 | 0.00 |
| R248 On 03/02/2022 | Bond Future | | | Sell | 25 | 0.00 |
| R248 On 03/02/2022 | Bond Future | | | Sell | 50 | 0.00 |
| R248 On 03/02/2022 | Bond Future | | | Buy | 50 | 0.00 |
| R248 On 03/02/2022 | Bond Future | | | Buy | 2,500 | 0.00 |
| R248 On 03/02/2022 | Bond Future | | | Sell | 2,500 | 0.00 |

R209 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|----|------|
| R209 On 03/02/2022 | Bond Future | | | Sell | 6 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Buy | 6 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Sell | 7 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Buy | 7 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Sell | 17 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Buy | 17 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Sell | 19 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | | Buy | 19 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R209 On 03/02/2022 | Bond Future | | Sell | 50 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Buy | 50 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Sell | 50 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Buy | 50 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Buy | 100 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Sell | 100 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Sell | 309 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Buy | 309 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Sell | 352 | 0.00 |
| R209 On 03/02/2022 | Bond Future | | Buy | 352 | 0.00 |
| R210 Bond Future | | | | | |
| R210 On 03/02/2022 | Bond Future | | Sell | 119 | 0.00 |
| R210 On 03/02/2022 | Bond Future | | Buy | 119 | 0.00 |
| R210 On 03/02/2022 | Bond Future | | Buy | 119 | 0.00 |
| R210 On 03/02/2022 | Bond Future | | Sell | 119 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 29,127 | 0.00 |