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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/01/2021

TO DATE : 14/01/2021

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

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 04/02/2021 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 04/02/2021 | GOVI | | Buy | 1 | 0.00 |

I2029 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2029 On 06/05/2021 | Bond Future | | Buy | 200 | 0.00 |
| 2029 On 06/05/2021 | Bond Future | | Sell | 200 | 0.00 |

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I2033 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2033 On 06/05/2021 | Bond Future | Sell | 190 | 0.00 |
| 2033 On 06/05/2021 | Bond Future | Buy | 190 | 0.00 |
| 2033 On 06/05/2021 | Bond Future | Sell | 190 | 0.00 |
| 2033 On 06/05/2021 | Bond Future | Buy | 190 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2038 On 06/05/2021 | Bond Future | Buy | 160 | 0.00 |
| 2038 On 06/05/2021 | Bond Future | Sell | 160 | 0.00 |
| 2038 On 06/05/2021 | Bond Future | Buy | 160 | 0.00 |
| 2038 On 06/05/2021 | Bond Future | Sell | 160 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R186 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2030 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2037 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2040 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2040 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2044 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Buy | 1 | 0.00 |
| 2044 On 04/02/2021 | Bond Future | Sell | 1 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R2048 Bond Future | | | | | |
| R248 On 04/02/2021 | Bond Future | | Buy | 1 | 0.00 |
| R248 On 04/02/2021 | Bond Future | | Sell | 1 | 0.00 |
| R248 On 04/02/2021 | Bond Future | | Buy | 1 | 0.00 |
| R248 On 04/02/2021 | Bond Future | | Sell | 1 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 04/02/2021 | Bond Future | | Sell | 6 | 0.00 |
| R214 On 04/02/2021 | Bond Future | | Buy | 6 | 0.00 |
| R214 On 04/02/2021 | Bond Future | | Sell | 246 | 0.00 |
| R214 On 04/02/2021 | Bond Future | | Buy | 246 | 0.00 |
| R214 On 04/02/2021 | Bond Future | | Sell | 252 | 0.00 |
| R214 On 04/02/2021 | Bond Future | | Buy | 252 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 1,420 | 0.00 |