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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/03/2022

TO DATE : 07/03/2022

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|-------------------------|--------|-----|-------------|------------------|
| R186 Bond Future | | | | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 5 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 5 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 8 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 8 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 10 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 10 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 13 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 13 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 50 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 50 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Sell | 58 |
| | | | 0.00 | |
| R186 On 05/05/2022 | | | Bond Future | |
| | | | Buy | 58 |
| | | | 0.00 | |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 05/05/2022 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 10 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 134 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 134 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Sell | 248 | 0.00 |
| 2030 On 05/05/2022 | Bond Future | Buy | 248 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 05/05/2022 | Bond Future | Sell | 116 | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy | 116 | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Buy | 116 | 0.00 |
| 2032 On 05/05/2022 | Bond Future | Sell | 116 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R035 On 05/05/2022 | Bond Future | Buy | 15 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 15 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 29 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 29 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 30 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 30 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 33 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 33 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 34 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 34 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 38 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 38 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 42 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 42 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 137 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 137 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 137 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 137 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 150 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 150 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 266 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 266 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 683 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Sell | 683 | 0.00 |
| R035 On 05/05/2022 | Bond Future | Buy | 1,290 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R035 On 05/05/2022 | Bond Future | | Sell | 1,290 | 0.00 |
| R035 On 05/05/2022 | Bond Future | | Buy | 1,290 | 0.00 |
| R035 On 05/05/2022 | Bond Future | | Sell | 1,290 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 05/05/2022 | Bond Future | | Sell | 538 | 0.00 |
| 2040 On 05/05/2022 | Bond Future | | Buy | 538 | 0.00 |
| 2040 On 05/05/2022 | Bond Future | | Buy | 538 | 0.00 |
| 2040 On 05/05/2022 | Bond Future | | Sell | 538 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 05/05/2022 | Bond Future | | Sell | 15 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 15 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 20 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 20 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 29 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 29 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 33 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 33 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 34 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 34 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 38 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 38 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 42 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 42 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 61 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 61 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 61 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 61 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 140 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 140 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 140 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 140 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 150 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 150 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 266 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Buy | 266 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | | Sell | 683 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| 2044 On 05/05/2022 | Bond Future | Buy | 683 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Sell | 1,290 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Buy | 1,290 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Buy | 1,290 | 0.00 |
| 2044 On 05/05/2022 | Bond Future | Sell | 1,290 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R209 On 05/05/2022 | Bond Future | Sell | 4 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 4 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 28 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 28 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 40 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 40 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 50 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 50 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 56 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 56 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 60 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 60 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 118 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 118 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 293 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 293 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Buy | 293 | 0.00 |
| R209 On 05/05/2022 | Bond Future | Sell | 293 | 0.00 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R213 On 05/05/2022 | Bond Future | Sell | 10 | 0.00 |
| R213 On 05/05/2022 | Bond Future | Buy | 10 | 0.00 |
| R213 On 05/05/2022 | Bond Future | Buy | 54 | 0.00 |
| R213 On 05/05/2022 | Bond Future | Sell | 54 | 0.00 |
| R213 On 05/05/2022 | Bond Future | Sell | 143 | 0.00 |
| R213 On 05/05/2022 | Bond Future | Buy | 143 | 0.00 |

R214 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R214 On 05/05/2022 | Bond Future | Sell | 166 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 166 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 166 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 166 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 233 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 233 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Buy | 233 | 0.00 |
| R214 On 05/05/2022 | Bond Future | Sell | 233 | 0.00 |

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

| | | | | | |
|-------------------------------------------------|--|--|--|---------------|-------------|
| Grand Total for Daily Detailed Turnover: | | | | 12,297 | 0.00 |
|-------------------------------------------------|--|--|--|---------------|-------------|