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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/01/2021

TO DATE : 29/01/2021

| Contract                          | Strike       | C/P | Buy/Sell | No. of Contracts |      |
|-----------------------------------|--------------|-----|----------|------------------|------|
| <b>I2033 Bond Future</b>          |              |     |          |                  |      |
| 2033 On 06/05/2021                | Bond Future  |     | Sell     | 180              | 0.00 |
| 2033 On 06/05/2021                | Bond Future  |     | Buy      | 180              | 0.00 |
| 2033 On 06/05/2021                | Bond Future  |     | Sell     | 325              | 0.00 |
| 2033 On 06/05/2021                | Bond Future  |     | Buy      | 325              | 0.00 |
| 2033 On 06/05/2021                | Bond Future  |     | Buy      | 505              | 0.00 |
| 2033 On 06/05/2021                | Bond Future  |     | Sell     | 505              | 0.00 |
| <b>New Inflation Linked Index</b> |              |     |          |                  |      |
| IGOV On 04/02/2021                | Index Future |     | Buy      | 150              | 0.00 |
| IGOV On 04/02/2021                | Index Future |     | Sell     | 150              | 0.00 |
| IGOV On 04/02/2021                | Index Future |     | Buy      | 150              | 0.00 |
| IGOV On 04/02/2021                | Index Future |     | Sell     | 150              | 0.00 |
| IGOV On 06/05/2021                | Index Future |     | Buy      | 150              | 0.00 |

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|                    |              |      |     |      |
|--------------------|--------------|------|-----|------|
| IGOV On 06/05/2021 | Index Future | Sell | 150 | 0.00 |
| IGOV On 06/05/2021 | Index Future | Sell | 150 | 0.00 |
| IGOV On 06/05/2021 | Index Future | Buy  | 150 | 0.00 |

**R186 Bond Future**

|                    |             |      |        |      |
|--------------------|-------------|------|--------|------|
| R186 On 06/05/2021 | Bond Future | Sell | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 62     | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 165    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 165    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 274    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 274    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 514    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 514    | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 1,033  | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 1,033  | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 8,014  | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 8,014  | 0.00 |
| R186 On 06/05/2021 | Bond Future | Buy  | 10,000 | 0.00 |
| R186 On 06/05/2021 | Bond Future | Sell | 10,000 | 0.00 |

**R2023 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R023 On 06/05/2021 | Bond Future | Sell | 54  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 54  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 57  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 57  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 57  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 57  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 89  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 89  | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 165 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 165 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 167 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 167 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 274 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 274 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 336 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 336 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Sell | 514 | 0.00 |
| R023 On 06/05/2021 | Bond Future | Buy  | 514 | 0.00 |

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts |             |
|---|--------|-----|----------|------------------|-------------|
| R023 On 06/05/2021                              |        |     | Sell     | 1,033            | 0.00        |
| R023 On 06/05/2021                              |        |     | Buy      | 1,033            | 0.00        |
| R023 On 06/05/2021                              |        |     | Sell     | 2,604            | 0.00        |
| R023 On 06/05/2021                              |        |     | Buy      | 2,604            | 0.00        |
| R023 On 06/05/2021                              |        |     | Sell     | 3,250            | 0.00        |
| R023 On 06/05/2021                              |        |     | Buy      | 3,250            | 0.00        |
| R023 On 06/05/2021                              |        |     | Sell     | 8,014            | 0.00        |
| R023 On 06/05/2021                              |        |     | Buy      | 8,014            | 0.00        |
| R023 On 06/05/2021                              |        |     | Sell     | 10,000           | 0.00        |
| R023 On 06/05/2021                              |        |     | Buy      | 10,000           | 0.00        |
| <b>R2030 Bond Future</b>                        |        |     |          |                  |             |
| 2030 On 06/05/2021                              |        |     | Buy      | 44               | 0.00        |
| 2030 On 06/05/2021                              |        |     | Sell     | 44               | 0.00        |
| 2030 On 06/05/2021                              |        |     | Sell     | 44               | 0.00        |
| 2030 On 06/05/2021                              |        |     | Buy      | 44               | 0.00        |
| <b>R2040 Bond Future</b>                        |        |     |          |                  |             |
| 2040 On 06/05/2021                              |        |     | Sell     | 65               | 0.00        |
| 2040 On 06/05/2021                              |        |     | Buy      | 65               | 0.00        |
| 2040 On 06/05/2021                              |        |     | Sell     | 65               | 0.00        |
| 2040 On 06/05/2021                              |        |     | Buy      | 65               | 0.00        |
| <b>R209 Bond Future</b>                         |        |     |          |                  |             |
| R209 On 06/05/2021                              |        |     | Buy      | 26               | 0.00        |
| R209 On 06/05/2021                              |        |     | Sell     | 26               | 0.00        |
| R209 On 06/05/2021                              |        |     | Buy      | 42               | 0.00        |
| R209 On 06/05/2021                              |        |     | Sell     | 42               | 0.00        |
| R209 On 06/05/2021                              |        |     | Sell     | 68               | 0.00        |
| R209 On 06/05/2021                              |        |     | Buy      | 68               | 0.00        |
| <b>R214 Bond Future</b>                         |        |     |          |                  |             |
| R214 On 06/05/2021                              |        |     | Buy      | 100              | 0.00        |
| R214 On 06/05/2021                              |        |     | Sell     | 100              | 0.00        |
| R214 On 06/05/2021                              |        |     | Sell     | 100              | 0.00        |
| R214 On 06/05/2021                              |        |     | Buy      | 100              | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>48,964</b>    | <b>0.00</b> |