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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/04/2021

TO DATE : 01/04/2021

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|---|------|
| GOVI On 06/05/2021 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Sell | 2 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 06/05/2021 | GOVI | | Sell | 2 | 0.00 |

R186 Bond Future

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|--------------------|-------------|--|------|----|------|
| R186 On 06/05/2021 | Bond Future | | Sell | 12 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 12 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 17 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 17 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 27 | 0.00 |

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|--------------------|-------------|--|------|-------|------|
| R186 On 06/05/2021 | Bond Future | | Buy | 27 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 87 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 87 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 103 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 103 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 204 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 204 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 219 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 219 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 291 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 291 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 916 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 916 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Sell | 1,876 | 0.00 |
| R186 On 06/05/2021 | Bond Future | | Buy | 1,876 | 0.00 |

R2030 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| 2030 On 06/05/2021 | Bond Future | | Sell | 21 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | Buy | 21 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | Sell | 21 | 0.00 |
| 2030 On 06/05/2021 | Bond Future | | Buy | 21 | 0.00 |

R2037 Bond Future

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|--------------------|-------------|-------|------|------|----|------|
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 7 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 7 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 7 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 7 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 9 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 9 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 9 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 9 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 13 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 14 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | | |
|--------------------|-------------|-------|----------|------------------|-----|------|
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 14 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 23 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 23 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 30 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 30 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 36 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 36 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 36 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 36 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 47 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 64 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 64 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 64 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 64 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2037 On 06/05/2021 | Bond Future | | | Buy | 100 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 109 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 109 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 109 | 0.00 |

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|--------------------|-------------|-------|------|------|-----|------|
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 109 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 192 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Sell | 402 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 11.49 | Call | Buy | 402 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Buy | 402 | 0.00 |
| 2037 On 04/11/2021 | Bond Future | 12.30 | Put | Sell | 402 | 0.00 |

R2040 Bond Future

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|--------------------|-------------|--|--|------|-----|------|
| 2040 On 06/05/2021 | Bond Future | | | Sell | 10 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | | Buy | 10 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | | Buy | 10 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | | Sell | 10 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | | Sell | 100 | 0.00 |
| 2040 On 06/05/2021 | Bond Future | | | Buy | 100 | 0.00 |

R2048 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|----|------|
| R248 On 06/05/2021 | Bond Future | | | Buy | 1 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Sell | 1 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Buy | 3 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Sell | 3 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Buy | 39 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Sell | 39 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Buy | 51 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Sell | 51 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Buy | 94 | 0.00 |
| R248 On 06/05/2021 | Bond Future | | | Sell | 94 | 0.00 |

Grand Total for Daily Detailed Turnover:

6,676 0.00