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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/07/2021

TO DATE : 14/07/2021

| Contract                | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|-------------------------|-------------|-----|----------|------------------|------|
| <b>ES33 Bond Future</b> |             |     |          |                  |      |
| ES33 On 05/08/2021      | Bond Future |     | Buy      | 350              | 0.00 |
| ES33 On 05/08/2021      | Bond Future |     | Sell     | 350              | 0.00 |
| ES33 On 05/08/2021      | Bond Future |     | Buy      | 350              | 0.00 |
| ES33 On 05/08/2021      | Bond Future |     | Sell     | 350              | 0.00 |
| ES33 On 04/11/2021      | Bond Future |     | Buy      | 350              | 0.00 |
| ES33 On 04/11/2021      | Bond Future |     | Sell     | 350              | 0.00 |
| ES33 On 04/11/2021      | Bond Future |     | Sell     | 350              | 0.00 |
| ES33 On 04/11/2021      | Bond Future |     | Buy      | 350              | 0.00 |
| <b>ES42 Bond Future</b> |             |     |          |                  |      |
| ES42 On 05/08/2021      | Bond Future |     | Buy      | 10               | 0.00 |
| ES42 On 05/08/2021      | Bond Future |     | Sell     | 10               | 0.00 |
| ES42 On 04/11/2021      | Bond Future |     | Sell     | 10               | 0.00 |

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|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| ES42 On 04/11/2021 | Bond Future | Buy  | 10    | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 124   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 124   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 124   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 124   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 270   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 270   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 270   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 270   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 400   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 400   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 400   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 400   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 420   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 420   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 420   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 420   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 480   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 480   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 480   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 480   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 610   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 610   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 610   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 610   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 715   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 715   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 715   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 715   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 820   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 820   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 820   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 820   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 930   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 930   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 930   | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 930   | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Buy  | 4,779 | 0.00 |
| ES42 On 05/08/2021 | Bond Future | Sell | 4,779 | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Buy  | 4,779 | 0.00 |
| ES42 On 04/11/2021 | Bond Future | Sell | 4,779 | 0.00 |

**I2025 Bond Future**

| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2025 On 05/08/2021 |        |     | Buy      | 4                | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 4                | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 4                | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 4                | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 12               | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 12               | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 12               | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 12               | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 22               | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 22               | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 22               | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 22               | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 23               | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 23               | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 23               | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 23               | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 56               | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 56               | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 56               | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 56               | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 107              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 107              | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 107              | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 107              | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 170              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 170              | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 170              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 170              | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 170              | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 170              | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 170              | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 170              | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 190              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 190              | 0.00 |
| 2025 On 04/11/2021 |        |     | Sell     | 190              | 0.00 |
| 2025 On 04/11/2021 |        |     | Buy      | 190              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 214              | 0.00 |
| 2025 On 05/08/2021 |        |     | Buy      | 214              | 0.00 |
| 2025 On 05/08/2021 |        |     | Sell     | 214              | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2025 On 05/08/2021 | Bond Future | Buy  | 214 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Sell | 214 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Buy  | 214 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Buy  | 214 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Sell | 214 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | Buy  | 254 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | Sell | 254 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Sell | 254 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Buy  | 254 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | Sell | 668 | 0.00 |
| 2025 On 05/08/2021 | Bond Future | Buy  | 668 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Buy  | 668 | 0.00 |
| 2025 On 04/11/2021 | Bond Future | Sell | 668 | 0.00 |

**I2029 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2029 On 05/08/2021 | Bond Future | Buy  | 6   | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 6   | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 6   | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 6   | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 17  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 17  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 17  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 17  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 29  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 29  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 29  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 29  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 30  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 30  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 30  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 30  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 75  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 75  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 75  | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 75  | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 143 | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 143 | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 143 | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 143 | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Buy  | 204 | 0.00 |
| 2029 On 05/08/2021 | Bond Future | Sell | 204 | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Sell | 204 | 0.00 |
| 2029 On 04/11/2021 | Bond Future | Buy  | 204 | 0.00 |

| Contract                 | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|-----|----------|------------------|------|
| 2029 On 05/08/2021       |        |     | Buy      | 253              | 0.00 |
| 2029 On 05/08/2021       |        |     | Sell     | 253              | 0.00 |
| 2029 On 04/11/2021       |        |     | Sell     | 253              | 0.00 |
| 2029 On 04/11/2021       |        |     | Buy      | 253              | 0.00 |
| 2029 On 05/08/2021       |        |     | Buy      | 569              | 0.00 |
| 2029 On 05/08/2021       |        |     | Sell     | 569              | 0.00 |
| 2029 On 05/08/2021       |        |     | Sell     | 569              | 0.00 |
| 2029 On 05/08/2021       |        |     | Buy      | 569              | 0.00 |
| 2029 On 04/11/2021       |        |     | Buy      | 569              | 0.00 |
| 2029 On 04/11/2021       |        |     | Sell     | 569              | 0.00 |
| 2029 On 04/11/2021       |        |     | Buy      | 569              | 0.00 |
| 2029 On 04/11/2021       |        |     | Sell     | 569              | 0.00 |
| 2029 On 05/08/2021       |        |     | Buy      | 757              | 0.00 |
| 2029 On 05/08/2021       |        |     | Sell     | 757              | 0.00 |
| 2029 On 04/11/2021       |        |     | Buy      | 757              | 0.00 |
| 2029 On 04/11/2021       |        |     | Sell     | 757              | 0.00 |
| <b>I2033 Bond Future</b> |        |     |          |                  |      |
| 2033 On 05/08/2021       |        |     | Buy      | 188              | 0.00 |
| 2033 On 05/08/2021       |        |     | Sell     | 188              | 0.00 |
| 2033 On 04/11/2021       |        |     | Sell     | 188              | 0.00 |
| 2033 On 04/11/2021       |        |     | Buy      | 188              | 0.00 |
| 2033 On 05/08/2021       |        |     | Buy      | 1,928            | 0.00 |
| 2033 On 05/08/2021       |        |     | Sell     | 1,928            | 0.00 |
| 2033 On 04/11/2021       |        |     | Sell     | 1,928            | 0.00 |
| 2033 On 04/11/2021       |        |     | Buy      | 1,928            | 0.00 |
| 2033 On 05/08/2021       |        |     | Buy      | 5,894            | 0.00 |
| 2033 On 05/08/2021       |        |     | Sell     | 5,894            | 0.00 |
| 2033 On 04/11/2021       |        |     | Sell     | 5,894            | 0.00 |
| 2033 On 04/11/2021       |        |     | Buy      | 5,894            | 0.00 |
| 2033 On 05/08/2021       |        |     | Sell     | 6,622            | 0.00 |
| 2033 On 05/08/2021       |        |     | Buy      | 6,622            | 0.00 |
| 2033 On 05/08/2021       |        |     | Sell     | 6,622            | 0.00 |
| 2033 On 05/08/2021       |        |     | Buy      | 6,622            | 0.00 |
| 2033 On 04/11/2021       |        |     | Buy      | 6,622            | 0.00 |
| 2033 On 04/11/2021       |        |     | Sell     | 6,622            | 0.00 |
| 2033 On 04/11/2021       |        |     | Buy      | 6,622            | 0.00 |
| 2033 On 04/11/2021       |        |     | Sell     | 6,622            | 0.00 |
| 2033 On 05/08/2021       |        |     | Buy      | 8,010            | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2033 On 05/08/2021 | Bond Future | Sell | 8,010 | 0.00 |
| 2033 On 04/11/2021 | Bond Future | Sell | 8,010 | 0.00 |
| 2033 On 04/11/2021 | Bond Future | Buy  | 8,010 | 0.00 |

**I2038 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2038 On 05/08/2021 | Bond Future | Buy  | 188   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Sell | 188   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Sell | 188   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Buy  | 188   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Buy  | 188   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Sell | 188   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Buy  | 188   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Sell | 188   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Buy  | 212   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Sell | 212   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Sell | 212   | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Buy  | 212   | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Buy  | 2,471 | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Sell | 2,471 | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Buy  | 2,471 | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Sell | 2,471 | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Buy  | 2,683 | 0.00 |
| 2038 On 05/08/2021 | Bond Future | Sell | 2,683 | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Buy  | 2,683 | 0.00 |
| 2038 On 04/11/2021 | Bond Future | Sell | 2,683 | 0.00 |

**I2046 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2046 On 05/08/2021 | Bond Future | Buy  | 635 | 0.00 |
| 2046 On 05/08/2021 | Bond Future | Sell | 635 | 0.00 |
| 2046 On 05/08/2021 | Bond Future | Buy  | 635 | 0.00 |
| 2046 On 05/08/2021 | Bond Future | Sell | 635 | 0.00 |
| 2046 On 04/11/2021 | Bond Future | Buy  | 635 | 0.00 |
| 2046 On 04/11/2021 | Bond Future | Sell | 635 | 0.00 |
| 2046 On 04/11/2021 | Bond Future | Sell | 635 | 0.00 |
| 2046 On 04/11/2021 | Bond Future | Buy  | 635 | 0.00 |

**I2050 Bond Future**

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2050 On 05/08/2021 | Bond Future | Sell | 1,485 | 0.00 |
| 2050 On 05/08/2021 | Bond Future | Buy  | 1,485 | 0.00 |
| 2050 On 05/08/2021 | Bond Future | Buy  | 1,485 | 0.00 |
| 2050 On 05/08/2021 | Bond Future | Sell | 1,485 | 0.00 |
| 2050 On 04/11/2021 | Bond Future | Sell | 1,485 | 0.00 |
| 2050 On 04/11/2021 | Bond Future | Buy  | 1,485 | 0.00 |

| Contract                | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|-------------------------|-------------|-----|----------|------------------|------|
| 2050 On 04/11/2021      | Bond Future |     | Sell     | 1,485            | 0.00 |
| 2050 On 04/11/2021      | Bond Future |     | Buy      | 1,485            | 0.00 |
| <b>R186 Bond Future</b> |             |     |          |                  |      |
| R186 On 05/08/2021      | Bond Future |     | Sell     | 22               | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Buy      | 22               | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Sell     | 300              | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Buy      | 300              | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Buy      | 300              | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Sell     | 300              | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Buy      | 300              | 0.00 |
| R186 On 05/08/2021      | Bond Future |     | Sell     | 300              | 0.00 |
| <b>R197 Bond Future</b> |             |     |          |                  |      |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 2                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 2                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 2                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 2                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 7                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 7                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 7                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 7                | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 950              | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 950              | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Sell     | 950              | 0.00 |
| R197 On 05/08/2021      | Bond Future |     | Buy      | 950              | 0.00 |
| R197 On 04/11/2021      | Bond Future |     | Buy      | 950              | 0.00 |
| R197 On 04/11/2021      | Bond Future |     | Sell     | 950              | 0.00 |
| R197 On 04/11/2021      | Bond Future |     | Buy      | 950              | 0.00 |
| R197 On 04/11/2021      | Bond Future |     | Sell     | 950              | 0.00 |
| <b>R202 Bond Future</b> |             |     |          |                  |      |
| R202 On 05/08/2021      | Bond Future |     | Buy      | 121              | 0.00 |
| R202 On 05/08/2021      | Bond Future |     | Sell     | 121              | 0.00 |
| R202 On 05/08/2021      | Bond Future |     | Sell     | 121              | 0.00 |
| R202 On 05/08/2021      | Bond Future |     | Buy      | 121              | 0.00 |
| R202 On 04/11/2021      | Bond Future |     | Buy      | 121              | 0.00 |
| R202 On 04/11/2021      | Bond Future |     | Sell     | 121              | 0.00 |



|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R202 On 04/11/2021 | Bond Future | Buy  | 121   | 0.00 |
| R202 On 04/11/2021 | Bond Future | Sell | 121   | 0.00 |
| R202 On 05/08/2021 | Bond Future | Buy  | 125   | 0.00 |
| R202 On 05/08/2021 | Bond Future | Sell | 125   | 0.00 |
| R202 On 04/11/2021 | Bond Future | Sell | 125   | 0.00 |
| R202 On 04/11/2021 | Bond Future | Buy  | 125   | 0.00 |
| R202 On 05/08/2021 | Bond Future | Buy  | 1,500 | 0.00 |
| R202 On 05/08/2021 | Bond Future | Sell | 1,500 | 0.00 |
| R202 On 04/11/2021 | Bond Future | Sell | 1,500 | 0.00 |
| R202 On 04/11/2021 | Bond Future | Buy  | 1,500 | 0.00 |
| R202 On 05/08/2021 | Bond Future | Sell | 1,625 | 0.00 |
| R202 On 05/08/2021 | Bond Future | Buy  | 1,625 | 0.00 |
| R202 On 04/11/2021 | Bond Future | Sell | 1,625 | 0.00 |
| R202 On 04/11/2021 | Bond Future | Buy  | 1,625 | 0.00 |

**R2030 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2030 On 04/11/2021 | Bond Future | Sell | 3   | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Buy  | 3   | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Sell | 6   | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Buy  | 6   | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 24  | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 24  | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Sell | 60  | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Buy  | 60  | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Sell | 69  | 0.00 |
| 2030 On 04/11/2021 | Bond Future | Buy  | 69  | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 123 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 123 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 123 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 123 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 250 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 250 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 250 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 250 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Buy  | 250 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | Sell | 250 | 0.00 |

**R2032 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2032 On 05/08/2021 | Bond Future | Buy  | 21 | 0.00 |
| 2032 On 05/08/2021 | Bond Future | Sell | 21 | 0.00 |
| 2032 On 05/08/2021 | Bond Future | Buy  | 21 | 0.00 |
| 2032 On 05/08/2021 | Bond Future | Sell | 21 | 0.00 |
| 2032 On 05/08/2021 | Bond Future | Sell | 30 | 0.00 |

| Contract                 | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|-----|----------|------------------|------|
| 2032 On 05/08/2021       |        |     | Buy      | 30               | 0.00 |
| 2032 On 05/08/2021       |        |     | Sell     | 39               | 0.00 |
| 2032 On 05/08/2021       |        |     | Buy      | 39               | 0.00 |
| 2032 On 05/08/2021       |        |     | Sell     | 69               | 0.00 |
| 2032 On 05/08/2021       |        |     | Buy      | 69               | 0.00 |
| <b>R2037 Bond Future</b> |        |     |          |                  |      |
| 2037 On 05/08/2021       |        |     | Sell     | 500              | 0.00 |
| 2037 On 05/08/2021       |        |     | Buy      | 500              | 0.00 |
| 2037 On 05/08/2021       |        |     | Buy      | 500              | 0.00 |
| 2037 On 05/08/2021       |        |     | Sell     | 500              | 0.00 |
| 2037 On 04/11/2021       |        |     | Sell     | 500              | 0.00 |
| 2037 On 04/11/2021       |        |     | Buy      | 500              | 0.00 |
| <b>R2044 Bond Future</b> |        |     |          |                  |      |
| 2044 On 05/08/2021       |        |     | Buy      | 15               | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 15               | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 15               | 0.00 |
| 2044 On 05/08/2021       |        |     | Buy      | 15               | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Buy      | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Buy      | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Buy      | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Sell     | 2,000            | 0.00 |
| 2044 On 05/08/2021       |        |     | Buy      | 2,000            | 0.00 |
| <b>R210 Bond Future</b>  |        |     |          |                  |      |
| R210 On 05/08/2021       |        |     | Buy      | 3                | 0.00 |
| R210 On 05/08/2021       |        |     | Sell     | 3                | 0.00 |
| R210 On 04/11/2021       |        |     | Sell     | 3                | 0.00 |
| R210 On 04/11/2021       |        |     | Buy      | 3                | 0.00 |
| R210 On 05/08/2021       |        |     | Buy      | 9                | 0.00 |
| R210 On 05/08/2021       |        |     | Sell     | 9                | 0.00 |
| R210 On 04/11/2021       |        |     | Sell     | 9                | 0.00 |
| R210 On 04/11/2021       |        |     | Buy      | 9                | 0.00 |
| R210 On 05/08/2021       |        |     | Buy      | 16               | 0.00 |

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R210 On 05/08/2021 | Bond Future | Sell | 16  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 16  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 16  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 16  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 16  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 16  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 16  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 41  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 41  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 41  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 41  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 77  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 77  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 77  | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 77  | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 124 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 124 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 124 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 124 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 137 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 137 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 137 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 137 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 181 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 181 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 181 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 181 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 181 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 181 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 181 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 181 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Buy  | 423 | 0.00 |
| R210 On 05/08/2021 | Bond Future | Sell | 423 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Sell | 423 | 0.00 |
| R210 On 04/11/2021 | Bond Future | Buy  | 423 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**133,528**

**0.00**