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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 12/03/2020

TO DATE : 12/03/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 07-May-2020 | | Index Future | 3 | 14 | 0.00 |
| 2038 On 07-May-2020 | | Bond Future | 1 | 22 | 0.00 |
| R186 On 06-Aug-2020 | 8.25 Put | Bond Future | 50 | 7,735 | 0.00 |
| R202 On 07-May-2020 | | Bond Future | 1 | 4 | 0.00 |
| R023 On 07-May-2020 | | Bond Future | 12 | 888 | 0.00 |
| 2030 On 06-Aug-2020 | 9.05 Call | Bond Future | 21 | 2,804 | 0.00 |
| 2032 On 07-May-2020 | | Bond Future | 2 | 250 | 0.00 |
| R035 On 07-May-2020 | | Bond Future | 6 | 1,024 | 0.00 |
| 2037 On 07-May-2020 | | Bond Future | 7 | 850 | 0.00 |
| 2040 On 06-Aug-2020 | 10.85 Put | Bond Future | 36 | 38,324 | 0.00 |
| 2044 On 07-May-2020 | | Bond Future | 23 | 944 | 0.00 |
| R248 On 06-Aug-2020 | 10.85 Call | Bond Future | 11 | 2,602 | 0.00 |
| R208 On 07-May-2020 | | Bond Future | 5 | 174 | 0.00 |
| R209 On 07-May-2020 | | Bond Future | 20 | 8,662 | 0.00 |
| R214 On 07-May-2020 | | Bond Future | 19 | 1,662 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 217 | 65,959 | 0.00 |