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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/04/2020

TO DATE : 02/04/2020

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

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R186 On 07/05/2020 | Bond Future | | Buy | 29 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 29 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 86 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 86 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 90 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 90 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 150 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 150 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 246 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 246 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 275 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 275 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R023 On 07/05/2020 | Bond Future | Sell | 1,200 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 1,200 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 1,344 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 1,344 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 2,544 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 2,544 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 2,544 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 2,544 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 07/05/2020 | Bond Future | Buy | 16 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 16 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 105 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 105 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 121 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 121 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2032 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R035 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2037 On 07/05/2020 | Bond Future | Sell | 6 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 6 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 18 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 18 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 25 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 25 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2040 On 07/05/2020 | Bond Future | Buy | 13 | 0.00 |
| 2040 On 07/05/2020 | Bond Future | Sell | 13 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 2044 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 3 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 3 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 6 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| 2044 On 07/05/2020 | | | Sell | 6 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 10 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 10 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 10 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 10 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 12 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 12 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 19 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 19 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 21 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 21 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 23 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 23 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 114 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 114 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 136 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 136 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 07/05/2020 | | | Buy | 2,000 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 2,000 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 07/05/2020 | | | Buy | 1 | 0.00 |
| R209 On 07/05/2020 | | | Sell | 1 | 0.00 |
| R209 On 07/05/2020 | | | Buy | 1 | 0.00 |
| R209 On 07/05/2020 | | | Sell | 1 | 0.00 |
| R209 On 07/05/2020 | | | Sell | 30 | 0.00 |
| R209 On 07/05/2020 | | | Buy | 30 | 0.00 |
| R209 On 07/05/2020 | | | Sell | 160 | 0.00 |
| R209 On 07/05/2020 | | | Buy | 160 | 0.00 |
| R209 On 07/05/2020 | | | Sell | 192 | 0.00 |
| R209 On 07/05/2020 | | | Buy | 192 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 07/05/2020 | | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 1 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 21 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 21 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 114 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 114 | 0.00 |

| | | | | |
|---|-------------|------|---------------|-------------|
| R214 On 07/05/2020 | Bond Future | Buy | 136 | 0.00 |
| R214 On 07/05/2020 | Bond Future | Sell | 136 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 11,827 | 0.00 |