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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/07/2020

TO DATE : 02/07/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 06-Aug-2020 | | Bond Future | 10 | 178 | 0,00 |
| 2030 On 06-Aug-2020 | | Bond Future | 2 | 166 | 0,00 |
| 2032 On 06-Aug-2020 | | Bond Future | 3 | 888 | 0,00 |
| R035 On 04-Feb-2021 | 10.14 Put | Bond Future | 7 | 516 | 0,00 |
| 2037 On 06-Aug-2020 | | Bond Future | 2 | 4 | 0,00 |
| 2040 On 06-Aug-2020 | | Bond Future | 6 | 146 | 0,00 |
| 2044 On 06-Aug-2020 | | Bond Future | 6 | 704 | 0,00 |
| R248 On 06-Aug-2020 | | Bond Future | 3 | 111 | 0,00 |
| R208 On 06-Aug-2020 | | Bond Future | 1 | 93 | 0,00 |
| R209 On 06-Aug-2020 | | Bond Future | 2 | 40 | 0,00 |
| R213 On 06-Aug-2020 | | Bond Future | 1 | 131 | 0,00 |
| Grand Total for Daily Turnover Summary: | | | 43 | 2,977 | 0,00 |