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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 28/09/2020

TO DATE : 28/09/2020

| Contract            | Strike C/P | Product     | No of Trades | No. of Contracts |      |
|---------------------|------------|-------------|--------------|------------------|------|
| 2025 On 05-Nov-2020 |            | Bond Future | 20           | 2,610            | 0.00 |
| 2029 On 05-Nov-2020 |            | Bond Future | 7            | 358              | 0.00 |
| 2033 On 05-Nov-2020 |            | Bond Future | 9            | 516              | 0.00 |
| R186 On 05-Nov-2020 |            | Bond Future | 15           | 2,008            | 0.00 |
| R023 On 05-Nov-2020 |            | Bond Future | 2            | 38               | 0.00 |
| 2030 On 05-Nov-2020 |            | Bond Future | 15           | 1,187            | 0.00 |
| 2032 On 05-Nov-2020 |            | Bond Future | 10           | 564              | 0.00 |
| R035 On 05-Nov-2020 |            | Bond Future | 6            | 3,919            | 0.00 |
| 2037 On 05-Nov-2020 |            | Bond Future | 2            | 570              | 0.00 |
| 2040 On 05-Nov-2020 |            | Bond Future | 2            | 160              | 0.00 |
| 2044 On 05-Nov-2020 |            | Bond Future | 2            | 218              | 0.00 |
| R248 On 05-Nov-2020 |            | Bond Future | 2            | 74               | 0.00 |
| R209 On 05-Nov-2020 |            | Bond Future | 8            | 372              | 0.00 |
| R210 On 05-Nov-2020 |            | Bond Future | 2            | 26               | 0.00 |
| R214 On 05-Nov-2020 |            | Bond Future | 21           | 2,550            | 0.00 |

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| <b>Contract</b>                                | <b>Strike C/P</b> | <b>Product</b> | <b>No of Trades</b> | <b>No. of Contracts</b> |             |
|--|-------------------|----------------|---------------------|-------------------------|-------------|
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                | <b>123</b>          | <b>15,170</b>           | <b>0.00</b> |

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