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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/03/2020

TO DATE : 04/03/2020

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

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| R186 On 07/05/2020 | Bond Future | | Sell | 8 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 8 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 23 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 55 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 55 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 60 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 60 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Sell | 115 | 0.00 |
| R186 On 07/05/2020 | Bond Future | | Buy | 115 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 07/05/2020 | Bond Future | Sell | 212 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 212 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 220 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 220 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R023 On 07/05/2020 | Bond Future | Sell | 28 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 28 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 140 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 140 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 288 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 288 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 303 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 303 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 742 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 742 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 1,234 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 1,234 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 2,735 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 2,735 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 23 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 23 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 23 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 23 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 42 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 42 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 60 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 60 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 102 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 102 | 0.00 |

R2032 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2032 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 3 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 9 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 9 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 9 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 9 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 16 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 16 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 35 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 35 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 50 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 50 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 52 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 52 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 59 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 59 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 60 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 60 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 83 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 83 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 101 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 101 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 128 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 128 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 190 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 190 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 257 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 257 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 513 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 513 | 0.00 |
| 2032 On 07/05/2020 | | | Sell | 1,279 | 0.00 |
| 2032 On 07/05/2020 | | | Buy | 1,279 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R035 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 5 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 5 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 7 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 7 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 11 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 11 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 55 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy | 55 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2037 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 4 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 4 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 15 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 15 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 30 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 30 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 37 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 37 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 41 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 41 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 53 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 53 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 79 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 79 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 80 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 80 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 97 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 97 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 102 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 102 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Buy | 102 | 0.00 |
| 2037 On 07/05/2020 | Bond Future | Sell | 102 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| 2037 On 07/05/2020 | | | Sell | 159 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 159 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 191 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 191 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 210 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 210 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 222 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 222 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 347 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 347 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 350 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 350 | 0.00 |
| 2037 On 07/05/2020 | | | Sell | 1,507 | 0.00 |
| 2037 On 07/05/2020 | | | Buy | 1,507 | 0.00 |

R2040 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| 2040 On 07/05/2020 | | | Sell | 1 | 0.00 |
| 2040 On 07/05/2020 | | | Buy | 1 | 0.00 |
| 2040 On 07/05/2020 | | | Buy | 3 | 0.00 |
| 2040 On 07/05/2020 | | | Sell | 3 | 0.00 |
| 2040 On 07/05/2020 | | | Buy | 7 | 0.00 |
| 2040 On 07/05/2020 | | | Sell | 7 | 0.00 |
| 2040 On 07/05/2020 | | | Buy | 30 | 0.00 |
| 2040 On 07/05/2020 | | | Sell | 30 | 0.00 |
| 2040 On 07/05/2020 | | | Buy | 58 | 0.00 |
| 2040 On 07/05/2020 | | | Sell | 58 | 0.00 |

R2044 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| 2044 On 07/05/2020 | | | Buy | 11 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 11 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 13 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 13 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 20 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 20 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Sell | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 24 | 0.00 |
| 2044 On 07/05/2020 | | | Buy | 24 | 0.00 |

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|--------------------|-------------|------|-----|------|
| 2044 On 07/05/2020 | Bond Future | Sell | 24 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 57 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 57 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 101 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 101 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 101 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 101 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 160 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 160 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 192 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 192 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 288 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 288 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Buy | 288 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | Sell | 288 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R248 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 2 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 3 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 3 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 9 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 9 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 11 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 11 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 13 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 13 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 16 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 16 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 20 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 20 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 24 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 37 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 37 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 47 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 47 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 58 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R248 On 07/05/2020 | | | Sell | 58 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 64 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 64 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 102 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 102 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 102 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 102 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 109 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 109 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 195 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 195 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 291 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 291 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 291 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 291 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 1,037 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 1,037 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 1,264 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 1,264 | 0.00 |
| R248 On 07/05/2020 | | | Buy | 2,558 | 0.00 |
| R248 On 07/05/2020 | | | Sell | 2,558 | 0.00 |

R214 Bond Future

| | | | | | |
|--------------------|--|--|------|----|------|
| R214 On 07/05/2020 | | | Buy | 1 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 1 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 1 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 4 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 4 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 8 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 8 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 45 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 45 | 0.00 |
| R214 On 07/05/2020 | | | Buy | 66 | 0.00 |
| R214 On 07/05/2020 | | | Sell | 66 | 0.00 |

Grand Total for Daily Detailed Turnover:

20,902

0.00