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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/04/2020

TO DATE : 23/04/2020

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

I2029 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-----|------|
| 2029 On 07/05/2020 | Bond Future | | Buy | 279 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | | Sell | 279 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | | Sell | 279 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | | Buy | 279 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Sell | 279 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Buy | 279 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Buy | 279 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Sell | 279 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | | Buy | 927 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | | Sell | 927 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | | Sell | 927 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | | Buy | 927 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Sell | 927 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | | Buy | 927 | 0.00 |

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|--------------------|-------------|------|-------|------|
| 2029 On 04/02/2021 | Bond Future | Buy | 927 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | Sell | 927 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Buy | 1,206 | 0.00 |
| 2029 On 07/05/2020 | Bond Future | Sell | 1,206 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | Sell | 1,206 | 0.00 |
| 2029 On 06/08/2020 | Bond Future | Buy | 1,206 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | Sell | 1,206 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | Buy | 1,206 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | Buy | 1,206 | 0.00 |
| 2029 On 04/02/2021 | Bond Future | Sell | 1,206 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2038 On 07/05/2020 | Bond Future | Buy | 1,685 | 0.00 |
| 2038 On 07/05/2020 | Bond Future | Sell | 1,685 | 0.00 |
| 2038 On 06/08/2020 | Bond Future | Sell | 1,685 | 0.00 |
| 2038 On 06/08/2020 | Bond Future | Buy | 1,685 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2046 On 07/05/2020 | Bond Future | Buy | 1,303 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Sell | 1,303 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Sell | 1,303 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Buy | 1,303 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Buy | 2,672 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Sell | 2,672 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Sell | 2,672 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Buy | 2,672 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Buy | 3,975 | 0.00 |
| 2046 On 07/05/2020 | Bond Future | Sell | 3,975 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Buy | 3,975 | 0.00 |
| 2046 On 06/08/2020 | Bond Future | Sell | 3,975 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2050 On 07/05/2020 | Bond Future | Buy | 2,590 | 0.00 |
| 2050 On 07/05/2020 | Bond Future | Sell | 2,590 | 0.00 |
| 2050 On 06/08/2020 | Bond Future | Sell | 2,590 | 0.00 |
| 2050 On 06/08/2020 | Bond Future | Buy | 2,590 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R186 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 1 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 1 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 8 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy | 8 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy | 12 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 12 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|--------|-----|----------|------------------|------|
| R186 On 07/05/2020 | | | Buy | 31 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 31 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 31 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 31 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 36 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 36 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 36 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 36 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 42 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 42 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 50 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 50 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 56 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 56 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 63 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 63 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 63 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 63 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 69 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 69 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 69 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 69 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 70 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 70 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 74 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 74 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 74 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 74 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 166 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 166 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 248 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 248 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 269 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 269 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 269 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 269 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 542 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 542 | 0.00 |
| R186 On 06/08/2020 | | | Sell | 542 | 0.00 |
| R186 On 06/08/2020 | | | Buy | 542 | 0.00 |
| R186 On 07/05/2020 | | | Sell | 1,500 | 0.00 |
| R186 On 07/05/2020 | | | Buy | 1,500 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R186 On 06/08/2020 | Bond Future | Sell | 1,500 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy | 1,500 | 0.00 |

R197 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R197 On 07/05/2020 | Bond Future | Sell | 1,400 | 0.00 |
| R197 On 07/05/2020 | Bond Future | Buy | 1,400 | 0.00 |
| R197 On 06/08/2020 | Bond Future | Buy | 1,400 | 0.00 |
| R197 On 06/08/2020 | Bond Future | Sell | 1,400 | 0.00 |

R202 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R202 On 07/05/2020 | Bond Future | Buy | 150 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 150 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Sell | 150 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Buy | 150 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 419 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 419 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Sell | 419 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Buy | 419 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 1,335 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 1,335 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Sell | 1,335 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Buy | 1,335 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Buy | 1,904 | 0.00 |
| R202 On 07/05/2020 | Bond Future | Sell | 1,904 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Sell | 1,904 | 0.00 |
| R202 On 06/08/2020 | Bond Future | Buy | 1,904 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R023 On 07/05/2020 | Bond Future | Buy | 3,370 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 3,370 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 3,370 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 3,370 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Buy | 3,370 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Sell | 3,370 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Sell | 3,370 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Buy | 3,370 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Sell | 3,800 | 0.00 |
| R023 On 07/05/2020 | Bond Future | Buy | 3,800 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Buy | 3,800 | 0.00 |
| R023 On 06/08/2020 | Bond Future | Sell | 3,800 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| 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 | Sell | 2 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy | 2 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2030 On 06/08/2020 | Bond Future | | Buy | 42 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | Sell | 42 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | Sell | 244 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | Buy | 244 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | | Sell | 750 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | | Buy | 750 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | Buy | 750 | 0.00 |
| 2030 On 06/08/2020 | Bond Future | | Sell | 750 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 07/05/2020 | Bond Future | | Sell | 4 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 4 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 19 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 19 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Sell | 23 | 0.00 |
| R035 On 07/05/2020 | Bond Future | | Buy | 23 | 0.00 |
| R035 On 06/08/2020 | Bond Future | | Buy | 125 | 0.00 |
| R035 On 06/08/2020 | Bond Future | | Sell | 125 | 0.00 |
| R2037 Bond Future | | | | | |
| 2037 On 06/08/2020 | Bond Future | | Sell | 52 | 0.00 |
| 2037 On 06/08/2020 | Bond Future | | Buy | 52 | 0.00 |
| R2044 Bond Future | | | | | |
| 2044 On 07/05/2020 | Bond Future | | Sell | 9 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 9 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 44 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 44 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 53 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 53 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Buy | 850 | 0.00 |
| 2044 On 07/05/2020 | Bond Future | | Sell | 850 | 0.00 |
| R2048 Bond Future | | | | | |
| R248 On 07/05/2020 | Bond Future | | Sell | 7 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 7 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 36 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 36 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Sell | 43 | 0.00 |
| R248 On 07/05/2020 | Bond Future | | Buy | 43 | 0.00 |
| R248 On 06/08/2020 | Bond Future | | Buy | 1,000 | 0.00 |

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|--------------------|-------------|------|-------|------|
| R248 On 06/08/2020 | Bond Future | Sell | 1,000 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy | 1,000 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 1,000 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 4,340 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 4,340 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Buy | 4,340 | 0.00 |
| R248 On 07/05/2020 | Bond Future | Sell | 4,340 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 4,340 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy | 4,340 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Sell | 4,340 | 0.00 |
| R248 On 06/08/2020 | Bond Future | Buy | 4,340 | 0.00 |

R208 Bond Futures

| | | | | |
|--------------------|-------------|------|-------|------|
| R208 On 07/05/2020 | Bond Future | Buy | 93 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 93 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 93 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 93 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 107 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 107 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 107 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 107 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 114 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 114 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 114 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 114 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 136 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 136 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 136 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 136 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 232 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 232 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 232 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 232 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 494 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 494 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 494 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 494 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 927 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 927 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 927 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 927 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 2,316 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Sell | 2,316 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Sell | 2,316 | 0.00 |
| R208 On 06/08/2020 | Bond Future | Buy | 2,316 | 0.00 |
| R208 On 07/05/2020 | Bond Future | Buy | 4,419 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|-------------|-----|----------|------------------|-------------|
| R208 On 07/05/2020 | Bond Future | | Sell | 4,419 | 0.00 |
| R208 On 06/08/2020 | Bond Future | | Buy | 4,419 | 0.00 |
| R208 On 06/08/2020 | Bond Future | | Sell | 4,419 | 0.00 |
| R210 Bond Future | | | | | |
| R210 On 07/05/2020 | Bond Future | | Buy | 124 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Sell | 124 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Sell | 124 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Buy | 124 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Buy | 520 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Sell | 520 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Sell | 520 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Buy | 520 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Buy | 644 | 0.00 |
| R210 On 07/05/2020 | Bond Future | | Sell | 644 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Sell | 644 | 0.00 |
| R210 On 06/08/2020 | Bond Future | | Buy | 644 | 0.00 |
| R212 Bond Future | | | | | |
| R212 On 07/05/2020 | Bond Future | | Sell | 1,526 | 0.00 |
| R212 On 07/05/2020 | Bond Future | | Buy | 1,526 | 0.00 |
| R212 On 06/08/2020 | Bond Future | | Buy | 1,526 | 0.00 |
| R212 On 06/08/2020 | Bond Future | | Sell | 1,526 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 07/05/2020 | Bond Future | | Sell | 6 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 6 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 33 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 33 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Buy | 39 | 0.00 |
| R214 On 07/05/2020 | Bond Future | | Sell | 39 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 117,213 | 0.00 |