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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/09/2020

TO DATE : 07/09/2020

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|-------------|-----|----------|------------------|------|
| Govi Total Return Index | | | | | |
| GOVI On 05/11/2020 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Buy | 2 | 0.00 |
| GOVI On 05/11/2020 | GOVI | | Sell | 2 | 0.00 |
| I2025 Bond Future | | | | | |
| 2025 On 05/11/2020 | Bond Future | | Buy | 50 | 0.00 |
| 2025 On 05/11/2020 | Bond Future | | Sell | 50 | 0.00 |
| 2025 On 05/11/2020 | Bond Future | | Buy | 200 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| 2025 On 05/11/2020 | Bond Future | Sell | 200 | 0.00 |
| 2025 On 05/11/2020 | Bond Future | Buy | 250 | 0.00 |
| 2025 On 05/11/2020 | Bond Future | Sell | 250 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2038 On 05/11/2020 | Bond Future | Sell | 773 | 0.00 |
| 2038 On 05/11/2020 | Bond Future | Buy | 773 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 05/11/2020 | Bond Future | Buy | 3 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 3 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 8 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 8 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 11 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 11 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 13 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 13 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 13 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 13 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 15 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 15 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 15 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 15 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 37 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 37 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 630 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 630 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Buy | 667 | 0.00 |
| R186 On 05/11/2020 | Bond Future | Sell | 667 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2030 On 05/11/2020 | Bond Future | Sell | 2 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 2 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 4 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 4 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 6 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 6 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 12 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 12 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 18 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 18 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 20 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 20 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Sell | 70 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | Buy | 70 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| 2030 On 05/11/2020 | Bond Future | | Sell | 90 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 90 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Sell | 94 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 94 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Sell | 170 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 170 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Sell | 446 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 446 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Sell | 768 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 768 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Sell | 1,700 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | | Buy | 1,700 | 0.00 |
| R2032 Bond Future | | | | | |
| 2032 On 05/11/2020 | Bond Future | | Buy | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | | Sell | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | | Sell | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | | Buy | 35 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | | Sell | 2,000 | 0.00 |
| 2032 On 05/11/2020 | Bond Future | | Buy | 2,000 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 05/11/2020 | Bond Future | | Sell | 11 | 0.00 |
| R035 On 05/11/2020 | Bond Future | | Buy | 11 | 0.00 |
| R035 On 05/11/2020 | Bond Future | | Buy | 11 | 0.00 |
| R035 On 05/11/2020 | Bond Future | | Sell | 11 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 05/11/2020 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 22 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Sell | 49 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 49 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Sell | 205 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 205 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Sell | 1,429 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 1,429 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 1,705 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Sell | 1,705 | 0.00 |

Grand Total for Daily Detailed Turnover:

11,592

0.00