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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 08/12/2020

TO DATE : 08/12/2020

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| 2050 On 04-Feb-2021                            |            | Bond Future | 2            | 58               | 0.00        |
| R186 On 04-Feb-2021                            |            | Bond Future | 4            | 300              | 0.00        |
| 2030 On 04-Feb-2021                            |            | Bond Future | 14           | 10,050           | 0.00        |
| R035 On 04-Feb-2021                            |            | Bond Future | 5            | 224              | 0.00        |
| 2044 On 04-Feb-2021                            |            | Bond Future | 17           | 10,138           | 0.00        |
| R209 On 06-May-2021                            | 10.60 Put  | Bond Future | 30           | 20,615           | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>72</b>    | <b>41,385</b>    | <b>0.00</b> |

