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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/06/2020

TO DATE : 10/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 06/08/2020	Bond Future		Buy	29	0.00
2025 On 06/08/2020	Bond Future		Sell	29	0.00
<b>New Inflation Linked Index</b>					
IGOV On 06/08/2020	Index Future		Buy	90	0.00
IGOV On 06/08/2020	Index Future		Sell	90	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020	Bond Future		Buy	8	0.00
R186 On 06/08/2020	Bond Future		Sell	8	0.00
R186 On 06/08/2020	Bond Future		Buy	13	0.00
R186 On 06/08/2020	Bond Future		Sell	13	0.00
R186 On 06/08/2020	Bond Future		Buy	22	0.00

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R186 On 06/08/2020	Bond Future			Sell	22	0.00
R186 On 06/08/2020	Bond Future			Buy	39	0.00
R186 On 06/08/2020	Bond Future			Sell	39	0.00
R186 On 06/08/2020	Bond Future			Sell	100	0.00
R186 On 06/08/2020	Bond Future			Buy	100	0.00
R186 On 06/08/2020	Bond Future			Buy	400	0.00
R186 On 06/08/2020	Bond Future			Sell	400	0.00
R186 On 06/08/2020	Bond Future			Buy	531	0.00
R186 On 06/08/2020	Bond Future			Sell	531	0.00
R186 On 06/08/2020	Bond Future			Sell	1,005	0.00
R186 On 06/08/2020	Bond Future			Buy	1,005	0.00

**R2030 Bond Future**

2030 On 04/02/2021	Bond Future	8.36	Call	Buy	1	0.00
2030 On 04/02/2021	Bond Future	8.36	Call	Sell	1	0.00
2030 On 04/02/2021	Bond Future	8.86	Call	Buy	1	0.00
2030 On 04/02/2021	Bond Future	8.86	Call	Sell	1	0.00
2030 On 06/08/2020	Bond Future	8.36	Call	Buy	1	0.00
2030 On 06/08/2020	Bond Future	8.36	Call	Sell	1	0.00
2030 On 06/08/2020	Bond Future	8.86	Call	Buy	1	0.00
2030 On 06/08/2020	Bond Future	8.86	Call	Sell	1	0.00
2030 On 06/08/2020	Bond Future	9.42	Put	Buy	1	0.00
2030 On 06/08/2020	Bond Future	9.42	Put	Sell	1	0.00
2030 On 06/08/2020	Bond Future			Buy	2	0.00
2030 On 06/08/2020	Bond Future			Sell	2	0.00
2030 On 04/02/2021	Bond Future	9.12	Call	Buy	2	0.00
2030 On 04/02/2021	Bond Future	9.12	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	2	0.00
2030 On 04/02/2021	Bond Future	8.37	Call	Buy	2	0.00
2030 On 04/02/2021	Bond Future	8.37	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	2	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	Buy	3	0.00
2030 On 04/02/2021	Bond Future	10.20	Put	Sell	3	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	5	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	5	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	5	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	5	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	5	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.73	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.73	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	9.23	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Buy	10	0.00
2030 On 05/11/2020	Bond Future	10.47	Put	Sell	10	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	11	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	11	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	11	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	11	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	11	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	11	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	17	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	17	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	17	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	17	0.00
2030 On 06/08/2020	Bond Future			Sell	20	0.00
2030 On 06/08/2020	Bond Future			Buy	20	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	20	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	20	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	20	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	20	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	20	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	20	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	56	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	56	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	56	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	56	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	56	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	56	0.00
2030 On 06/08/2020	Bond Future			Sell	131	0.00
2030 On 06/08/2020	Bond Future			Buy	131	0.00
2030 On 06/08/2020	Bond Future			Sell	140	0.00
2030 On 06/08/2020	Bond Future			Buy	140	0.00
2030 On 06/08/2020	Bond Future			Sell	160	0.00
2030 On 06/08/2020	Bond Future			Buy	160	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	189	0.00

2030 On 05/11/2020	Bond Future	8.36	Call	Buy	189	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	189	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	189	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	189	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	189	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	202	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	202	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	202	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	202	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	202	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	202	0.00
2030 On 06/08/2020	Bond Future			Sell	223	0.00
2030 On 06/08/2020	Bond Future			Buy	223	0.00
2030 On 06/08/2020	Bond Future			Sell	879	0.00
2030 On 06/08/2020	Bond Future			Buy	879	0.00
2030 On 06/08/2020	Bond Future			Buy	1,553	0.00
2030 On 06/08/2020	Bond Future			Sell	1,553	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Sell	2,304	0.00
2030 On 05/11/2020	Bond Future	8.36	Call	Buy	2,304	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Buy	2,304	0.00
2030 On 05/11/2020	Bond Future	8.86	Call	Sell	2,304	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Sell	2,304	0.00
2030 On 05/11/2020	Bond Future	9.86	Put	Buy	2,304	0.00

**R2032 Bond Future**

2032 On 06/08/2020	Bond Future			Buy	1	0.00
2032 On 06/08/2020	Bond Future			Sell	1	0.00
2032 On 04/02/2021	Bond Future	9.29	Call	Buy	2	0.00
2032 On 04/02/2021	Bond Future	9.29	Call	Sell	2	0.00
2032 On 06/08/2020	Bond Future	9.29	Call	Buy	2	0.00
2032 On 06/08/2020	Bond Future	9.29	Call	Sell	2	0.00
2032 On 06/08/2020	Bond Future	8.79	Call	Buy	2	0.00
2032 On 06/08/2020	Bond Future	8.79	Call	Sell	2	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Buy	2	0.00
2032 On 04/02/2021	Bond Future	8.79	Call	Sell	2	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Buy	2	0.00
2032 On 04/02/2021	Bond Future	10.82	Put	Sell	2	0.00
2032 On 06/08/2020	Bond Future	9.91	Put	Buy	2	0.00
2032 On 06/08/2020	Bond Future	9.91	Put	Sell	2	0.00
2032 On 06/08/2020	Bond Future			Buy	4	0.00
2032 On 06/08/2020	Bond Future			Sell	4	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Buy	10	0.00
2032 On 05/11/2020	Bond Future	9.11	Call	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020	9.61	Call	Buy	10	0.00
2032 On 05/11/2020	9.61	Call	Sell	10	0.00
2032 On 05/11/2020	10.99	Put	Buy	10	0.00
2032 On 05/11/2020	10.99	Put	Sell	10	0.00
2032 On 06/08/2020			Buy	18	0.00
2032 On 06/08/2020			Sell	18	0.00
2032 On 06/08/2020			Buy	54	0.00
2032 On 06/08/2020			Sell	54	0.00
<b>R2035 Bond Future</b>					
R035 On 06/08/2020			Buy	1	0.00
R035 On 06/08/2020			Sell	1	0.00
R035 On 06/08/2020			Buy	2	0.00
R035 On 06/08/2020			Sell	2	0.00
R035 On 06/08/2020			Sell	3	0.00
R035 On 06/08/2020			Buy	3	0.00
R035 On 06/08/2020			Buy	29	0.00
R035 On 06/08/2020			Sell	29	0.00
<b>R2037 Bond Future</b>					
2037 On 06/08/2020			Buy	1	0.00
2037 On 06/08/2020			Sell	1	0.00
2037 On 06/08/2020			Buy	5	0.00
2037 On 06/08/2020			Sell	5	0.00
2037 On 06/08/2020			Sell	21	0.00
2037 On 06/08/2020			Buy	21	0.00
2037 On 06/08/2020			Buy	57	0.00
2037 On 06/08/2020			Sell	57	0.00
<b>R2040 Bond Future</b>					
2040 On 06/08/2020			Buy	1	0.00
2040 On 06/08/2020			Sell	1	0.00
2040 On 06/08/2020			Buy	2	0.00
2040 On 06/08/2020			Sell	2	0.00
2040 On 06/08/2020			Buy	2	0.00
2040 On 06/08/2020			Sell	2	0.00
2040 On 04/02/2021	9.49	Call	Buy	2	0.00
2040 On 04/02/2021	9.49	Call	Sell	2	0.00

2040 On 04/02/2021	Bond Future	10.24	Call	Buy	2	0.00
2040 On 04/02/2021	Bond Future	10.24	Call	Sell	2	0.00
2040 On 04/02/2021	Bond Future	11.57	Put	Buy	2	0.00
2040 On 04/02/2021	Bond Future	11.57	Put	Sell	2	0.00
2040 On 06/08/2020	Bond Future	9.57	Call	Buy	4	0.00
2040 On 06/08/2020	Bond Future	9.57	Call	Sell	4	0.00
2040 On 06/08/2020	Bond Future	10.07	Call	Buy	4	0.00
2040 On 06/08/2020	Bond Future	10.07	Call	Sell	4	0.00
2040 On 04/02/2021	Bond Future	9.57	Call	Buy	4	0.00
2040 On 04/02/2021	Bond Future	9.57	Call	Sell	4	0.00
2040 On 04/02/2021	Bond Future	10.07	Call	Buy	4	0.00
2040 On 04/02/2021	Bond Future	10.07	Call	Sell	4	0.00
2040 On 06/08/2020	Bond Future	10.79	Put	Buy	4	0.00
2040 On 06/08/2020	Bond Future	10.79	Put	Sell	4	0.00
2040 On 04/02/2021	Bond Future	11.74	Put	Buy	4	0.00
2040 On 04/02/2021	Bond Future	11.74	Put	Sell	4	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	11	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	11	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Buy	11	0.00
2040 On 05/11/2020	Bond Future	10.23	Call	Sell	11	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	11	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	11	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Buy	11	0.00
2040 On 05/11/2020	Bond Future	9.73	Call	Sell	11	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Buy	11	0.00
2040 On 05/11/2020	Bond Future	11.70	Put	Sell	11	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	11	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	11	0.00
2040 On 06/08/2020	Bond Future			Buy	30	0.00
2040 On 06/08/2020	Bond Future			Sell	30	0.00

**R2044 Bond Future**

2044 On 06/08/2020	Bond Future			Buy	7	0.00
2044 On 06/08/2020	Bond Future			Sell	7	0.00
2044 On 06/08/2020	Bond Future			Buy	8	0.00
2044 On 06/08/2020	Bond Future			Sell	8	0.00
2044 On 06/08/2020	Bond Future			Sell	11	0.00
2044 On 06/08/2020	Bond Future			Buy	11	0.00
2044 On 06/08/2020	Bond Future			Buy	33	0.00
2044 On 06/08/2020	Bond Future			Sell	33	0.00
2044 On 06/08/2020	Bond Future			Buy	36	0.00
2044 On 06/08/2020	Bond Future			Sell	36	0.00
2044 On 06/08/2020	Bond Future			Buy	136	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Sell	136	0.00
2044 On 06/08/2020			Buy	203	0.00
2044 On 06/08/2020			Sell	203	0.00
2044 On 06/08/2020			Buy	396	0.00
2044 On 06/08/2020			Sell	396	0.00
2044 On 06/08/2020			Buy	629	0.00
2044 On 06/08/2020			Sell	629	0.00
2044 On 06/08/2020			Sell	750	0.00
2044 On 06/08/2020			Buy	750	0.00
2044 On 06/08/2020			Buy	941	0.00
2044 On 06/08/2020			Sell	941	0.00
2044 On 06/08/2020			Buy	1,832	0.00
2044 On 06/08/2020			Sell	1,832	0.00
2044 On 06/08/2020			Sell	3,471	0.00
2044 On 06/08/2020			Buy	3,471	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020			Buy	2	0.00
R248 On 06/08/2020			Sell	2	0.00
R248 On 06/08/2020			Sell	3	0.00
R248 On 06/08/2020			Buy	3	0.00
R248 On 06/08/2020			Sell	4	0.00
R248 On 06/08/2020			Buy	4	0.00
R248 On 06/08/2020			Buy	6	0.00
R248 On 06/08/2020			Sell	6	0.00
R248 On 06/08/2020			Sell	7	0.00
R248 On 06/08/2020			Buy	7	0.00
R248 On 06/08/2020			Sell	17	0.00
R248 On 06/08/2020			Buy	17	0.00
R248 On 06/08/2020			Sell	19	0.00
R248 On 06/08/2020			Buy	19	0.00
R248 On 06/08/2020			Buy	21	0.00
R248 On 06/08/2020			Sell	21	0.00
R248 On 06/08/2020			Buy	24	0.00
R248 On 06/08/2020			Sell	24	0.00
R248 On 06/08/2020			Buy	60	0.00
R248 On 06/08/2020			Sell	60	0.00
R248 On 06/08/2020			Sell	60	0.00
R248 On 06/08/2020			Buy	60	0.00



R248 On 06/08/2020	Bond Future	Sell	72	0.00
R248 On 06/08/2020	Bond Future	Buy	72	0.00
R248 On 06/08/2020	Bond Future	Sell	75	0.00
R248 On 06/08/2020	Bond Future	Buy	75	0.00
R248 On 06/08/2020	Bond Future	Sell	207	0.00
R248 On 06/08/2020	Bond Future	Buy	207	0.00
R248 On 06/08/2020	Bond Future	Buy	255	0.00
R248 On 06/08/2020	Bond Future	Sell	255	0.00

**R208 Bond Futures**

R208 On 06/08/2020	Bond Future	Sell	2	0.00
R208 On 06/08/2020	Bond Future	Buy	2	0.00
R208 On 06/08/2020	Bond Future	Sell	13	0.00
R208 On 06/08/2020	Bond Future	Buy	13	0.00
R208 On 06/08/2020	Bond Future	Sell	15	0.00
R208 On 06/08/2020	Bond Future	Buy	15	0.00
R208 On 06/08/2020	Bond Future	Sell	22	0.00
R208 On 06/08/2020	Bond Future	Buy	22	0.00
R208 On 06/08/2020	Bond Future	Sell	28	0.00
R208 On 06/08/2020	Bond Future	Buy	28	0.00
R208 On 06/08/2020	Bond Future	Sell	57	0.00
R208 On 06/08/2020	Bond Future	Buy	57	0.00
R208 On 06/08/2020	Bond Future	Sell	89	0.00
R208 On 06/08/2020	Bond Future	Buy	89	0.00
R208 On 06/08/2020	Bond Future	Sell	186	0.00
R208 On 06/08/2020	Bond Future	Buy	186	0.00
R208 On 06/08/2020	Bond Future	Buy	412	0.00
R208 On 06/08/2020	Bond Future	Sell	412	0.00

**R209 Bond Future**

R209 On 06/08/2020	Bond Future	Sell	4	0.00
R209 On 06/08/2020	Bond Future	Buy	4	0.00
R209 On 06/08/2020	Bond Future	Sell	40	0.00
R209 On 06/08/2020	Bond Future	Buy	40	0.00
R209 On 06/08/2020	Bond Future	Sell	51	0.00
R209 On 06/08/2020	Bond Future	Buy	51	0.00
R209 On 06/08/2020	Bond Future	Sell	91	0.00
R209 On 06/08/2020	Bond Future	Buy	91	0.00
R209 On 06/08/2020	Bond Future	Sell	1,000	0.00
R209 On 06/08/2020	Bond Future	Buy	1,000	0.00

**R213 Bond Future**

R213 On 06/08/2020	Bond Future	Buy	14	0.00
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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R213 On 06/08/2020	Bond Future		Sell	14	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2020	Bond Future		Buy	1	0.00
R214 On 06/08/2020	Bond Future		Sell	1	0.00
R214 On 06/08/2020	Bond Future		Buy	3	0.00
R214 On 06/08/2020	Bond Future		Sell	3	0.00
R214 On 06/08/2020	Bond Future		Buy	6	0.00
R214 On 06/08/2020	Bond Future		Sell	6	0.00
R214 On 06/08/2020	Bond Future		Buy	35	0.00
R214 On 06/08/2020	Bond Future		Sell	35	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>25,528</b>	<b>0.00</b>