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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2020

TO DATE : 12/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2038 Bond Future</b>					
2038 On 06/08/2020	Bond Future		Buy	300	0.00
2038 On 06/08/2020	Bond Future		Sell	300	0.00
<b>I2046 Bond Future</b>					
2046 On 06/08/2020	Bond Future		Buy	140	0.00
2046 On 06/08/2020	Bond Future		Sell	140	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00

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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020			Sell	6	0.00
R186 On 06/08/2020			Buy	6	0.00
R186 On 06/08/2020			Sell	6	0.00
R186 On 06/08/2020			Buy	6	0.00
R186 On 06/08/2020			Sell	7	0.00
R186 On 06/08/2020			Buy	7	0.00
R186 On 06/08/2020			Sell	7	0.00
R186 On 06/08/2020			Buy	7	0.00
R186 On 06/08/2020			Sell	7	0.00
R186 On 06/08/2020			Buy	7	0.00
R186 On 06/08/2020			Sell	8	0.00
R186 On 06/08/2020			Buy	8	0.00
R186 On 06/08/2020			Sell	9	0.00
R186 On 06/08/2020			Buy	9	0.00
R186 On 06/08/2020			Sell	9	0.00
R186 On 06/08/2020			Buy	9	0.00
R186 On 06/08/2020			Sell	10	0.00
R186 On 06/08/2020			Buy	10	0.00
R186 On 06/08/2020			Sell	11	0.00
R186 On 06/08/2020			Buy	11	0.00
R186 On 06/08/2020			Sell	13	0.00
R186 On 06/08/2020			Buy	13	0.00
R186 On 06/08/2020			Sell	14	0.00
R186 On 06/08/2020			Buy	14	0.00
R186 On 06/08/2020			Sell	15	0.00
R186 On 06/08/2020			Buy	15	0.00
R186 On 06/08/2020			Sell	22	0.00
R186 On 06/08/2020			Buy	22	0.00
R186 On 06/08/2020			Sell	22	0.00
R186 On 06/08/2020			Buy	22	0.00
R186 On 06/08/2020			Sell	23	0.00
R186 On 06/08/2020			Buy	23	0.00
R186 On 06/08/2020			Sell	71	0.00
R186 On 06/08/2020			Buy	71	0.00
R186 On 06/08/2020	8.00	Put	Sell	92	0.00
R186 On 06/08/2020	8.00	Put	Buy	92	0.00
R186 On 06/08/2020	8.00	Put	Sell	100	0.00
R186 On 06/08/2020	8.00	Put	Buy	100	0.00
R186 On 06/08/2020			Sell	171	0.00

R186 On 06/08/2020	Bond Future		Buy	171	0.00
R186 On 06/08/2020	Bond Future		Sell	474	0.00
R186 On 06/08/2020	Bond Future		Buy	474	0.00
R186 On 06/08/2020	Bond Future		Sell	915	0.00
R186 On 06/08/2020	Bond Future		Buy	915	0.00
R186 On 06/08/2020	Bond Future		Sell	2,000	0.00
R186 On 06/08/2020	Bond Future		Buy	2,000	0.00
R186 On 06/08/2020	Bond Future		Buy	4,952	0.00
R186 On 06/08/2020	Bond Future		Sell	4,952	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future		Sell	1	0.00	
2030 On 06/08/2020	Bond Future		Buy	1	0.00	
2030 On 06/08/2020	Bond Future		Buy	1	0.00	
2030 On 06/08/2020	Bond Future		Sell	1	0.00	
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	1	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	1	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	1	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	1	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	10	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	10	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	10	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	10	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	11	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	11	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	10.37	Put	Sell	11	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	11	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future		Buy	1	0.00
R035 On 06/08/2020	Bond Future		Sell	1	0.00
R035 On 06/08/2020	Bond Future		Buy	3	0.00
R035 On 06/08/2020	Bond Future		Sell	3	0.00
R035 On 06/08/2020	Bond Future		Buy	18	0.00
R035 On 06/08/2020	Bond Future		Sell	18	0.00
R035 On 06/08/2020	Bond Future		Sell	18	0.00
R035 On 06/08/2020	Bond Future		Buy	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 06/08/2020			Buy	3	0.00
2037 On 06/08/2020			Sell	3	0.00
2037 On 06/08/2020			Buy	34	0.00
2037 On 06/08/2020			Sell	34	0.00
2037 On 06/08/2020			Sell	34	0.00
2037 On 06/08/2020			Buy	34	0.00
2037 On 06/08/2020			Sell	34	0.00
2037 On 06/08/2020			Buy	34	0.00
2037 On 06/08/2020			Buy	36	0.00
2037 On 06/08/2020			Sell	36	0.00
2037 On 06/08/2020			Sell	50	0.00
2037 On 06/08/2020			Buy	50	0.00
2037 On 06/08/2020			Sell	772	0.00
2037 On 06/08/2020			Buy	772	0.00
2037 On 06/08/2020			Sell	1,160	0.00
2037 On 06/08/2020			Buy	1,160	0.00
2037 On 06/08/2020			Sell	2,244	0.00
2037 On 06/08/2020			Buy	2,244	0.00
2037 On 06/08/2020			Sell	4,260	0.00
2037 On 06/08/2020			Buy	4,260	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	40	0.00
2044 On 06/08/2020			Sell	40	0.00
2044 On 06/08/2020			Buy	46	0.00
2044 On 06/08/2020			Sell	46	0.00
2044 On 06/08/2020			Sell	155	0.00
2044 On 06/08/2020			Buy	155	0.00
2044 On 06/08/2020			Buy	787	0.00
2044 On 06/08/2020			Sell	787	0.00
2044 On 06/08/2020			Buy	1,177	0.00

