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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/12/2020

TO DATE : 08/12/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2050 Bond Future</b>					
2050 On 04/02/2021	Bond Future		Sell	29	0.00
2050 On 04/02/2021	Bond Future		Buy	29	0.00
2050 On 04/02/2021	Bond Future		Sell	29	0.00
2050 On 04/02/2021	Bond Future		Buy	29	0.00
<b>R186 Bond Future</b>					
R186 On 04/02/2021	Bond Future		Sell	8	0.00
R186 On 04/02/2021	Bond Future		Buy	8	0.00
R186 On 04/02/2021	Bond Future		Sell	36	0.00
R186 On 04/02/2021	Bond Future		Buy	36	0.00
R186 On 04/02/2021	Bond Future		Sell	106	0.00
R186 On 04/02/2021	Bond Future		Buy	106	0.00
R186 On 04/02/2021	Bond Future		Sell	150	0.00

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R186 On 04/02/2021	Bond Future	Buy	150	0.00
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**R2030 Bond Future**

2030 On 04/02/2021	Bond Future	Buy	38	0.00
2030 On 04/02/2021	Bond Future	Sell	38	0.00
2030 On 04/02/2021	Bond Future	Buy	61	0.00
2030 On 04/02/2021	Bond Future	Sell	61	0.00
2030 On 04/02/2021	Bond Future	Buy	66	0.00
2030 On 04/02/2021	Bond Future	Sell	66	0.00
2030 On 04/02/2021	Bond Future	Buy	66	0.00
2030 On 04/02/2021	Bond Future	Sell	66	0.00
2030 On 04/02/2021	Bond Future	Buy	82	0.00
2030 On 04/02/2021	Bond Future	Sell	82	0.00
2030 On 04/02/2021	Bond Future	Buy	86	0.00
2030 On 04/02/2021	Bond Future	Sell	86	0.00
2030 On 04/02/2021	Bond Future	Buy	165	0.00
2030 On 04/02/2021	Bond Future	Sell	165	0.00
2030 On 04/02/2021	Bond Future	Buy	199	0.00
2030 On 04/02/2021	Bond Future	Sell	199	0.00
2030 On 04/02/2021	Bond Future	Buy	431	0.00
2030 On 04/02/2021	Bond Future	Sell	431	0.00
2030 On 04/02/2021	Bond Future	Buy	483	0.00
2030 On 04/02/2021	Bond Future	Sell	483	0.00
2030 On 04/02/2021	Bond Future	Buy	675	0.00
2030 On 04/02/2021	Bond Future	Sell	675	0.00
2030 On 04/02/2021	Bond Future	Buy	998	0.00
2030 On 04/02/2021	Bond Future	Sell	998	0.00
2030 On 04/02/2021	Bond Future	Buy	3,350	0.00
2030 On 04/02/2021	Bond Future	Sell	3,350	0.00
2030 On 04/02/2021	Bond Future	Sell	3,350	0.00
2030 On 04/02/2021	Bond Future	Buy	3,350	0.00

**R2035 Bond Future**

R035 On 04/02/2021	Bond Future	Sell	12	0.00
R035 On 04/02/2021	Bond Future	Buy	12	0.00
R035 On 04/02/2021	Bond Future	Sell	17	0.00
R035 On 04/02/2021	Bond Future	Buy	17	0.00
R035 On 04/02/2021	Bond Future	Sell	25	0.00
R035 On 04/02/2021	Bond Future	Buy	25	0.00
R035 On 04/02/2021	Bond Future	Sell	58	0.00
R035 On 04/02/2021	Bond Future	Buy	58	0.00
R035 On 04/02/2021	Bond Future	Buy	112	0.00
R035 On 04/02/2021	Bond Future	Sell	112	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2044 Bond Future</b>					
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Buy	1	0.00
2044 On 04/02/2021			Sell	1	0.00
2044 On 04/02/2021			Sell	38	0.00
2044 On 04/02/2021			Buy	38	0.00
2044 On 04/02/2021			Sell	61	0.00
2044 On 04/02/2021			Buy	61	0.00
2044 On 04/02/2021			Sell	66	0.00
2044 On 04/02/2021			Buy	66	0.00
2044 On 04/02/2021			Sell	66	0.00
2044 On 04/02/2021			Buy	66	0.00
2044 On 04/02/2021			Sell	82	0.00
2044 On 04/02/2021			Buy	82	0.00
2044 On 04/02/2021			Sell	86	0.00
2044 On 04/02/2021			Buy	86	0.00
2044 On 04/02/2021			Sell	86	0.00
2044 On 04/02/2021			Buy	86	0.00
2044 On 04/02/2021			Sell	165	0.00
2044 On 04/02/2021			Buy	165	0.00
2044 On 04/02/2021			Sell	199	0.00
2044 On 04/02/2021			Buy	199	0.00
2044 On 04/02/2021			Sell	431	0.00
2044 On 04/02/2021			Buy	431	0.00
2044 On 04/02/2021			Sell	483	0.00
2044 On 04/02/2021			Buy	483	0.00
2044 On 04/02/2021			Sell	675	0.00
2044 On 04/02/2021			Buy	675	0.00
2044 On 04/02/2021			Sell	998	0.00
2044 On 04/02/2021			Buy	998	0.00
2044 On 04/02/2021			Sell	3,350	0.00
2044 On 04/02/2021			Buy	3,350	0.00
2044 On 04/02/2021			Sell	3,350	0.00
2044 On 04/02/2021			Buy	3,350	0.00
<b>R209 Bond Future</b>					
R209 On 06/05/2021			Sell	25	0.00

R209 On 06/05/2021	Bond Future			Buy	25	0.00
R209 On 06/05/2021	Bond Future			Sell	25	0.00
R209 On 06/05/2021	Bond Future			Buy	25	0.00
R209 On 06/05/2021	Bond Future			Sell	55	0.00
R209 On 06/05/2021	Bond Future			Buy	55	0.00
R209 On 06/05/2021	Bond Future			Sell	55	0.00
R209 On 06/05/2021	Bond Future			Buy	55	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	60	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	60	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	65	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	65	0.00
R209 On 04/02/2021	Bond Future			Sell	70	0.00
R209 On 04/02/2021	Bond Future			Buy	70	0.00
R209 On 04/02/2021	Bond Future			Buy	70	0.00
R209 On 04/02/2021	Bond Future			Sell	70	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	125	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	125	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	125	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	125	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	125	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future	11.00	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	10.60	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future			Sell	415	0.00
R209 On 06/05/2021	Bond Future			Buy	415	0.00
R209 On 06/05/2021	Bond Future			Buy	575	0.00
R209 On 06/05/2021	Bond Future			Sell	575	0.00
R209 On 06/05/2021	Bond Future			Sell	575	0.00
R209 On 06/05/2021	Bond Future			Buy	575	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Buy	875	0.00
R209 On 06/05/2021	Bond Future	9.75	Call	Sell	875	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 06/05/2021 Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021 Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021 Bond Future	9.75	Call	Sell	1,250	0.00
R209 On 06/05/2021 Bond Future	9.75	Call	Buy	1,250	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	1,750	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	1,750	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Sell	1,750	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Buy	1,750	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	2,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	2,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Buy	2,500	0.00
R209 On 06/05/2021 Bond Future	11.00	Put	Sell	2,500	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Buy	2,500	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Sell	2,500	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Sell	2,500	0.00
R209 On 06/05/2021 Bond Future	10.60	Put	Buy	2,500	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>41,385</b>	<b>0.00</b>