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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/12/2020

TO DATE : 11/12/2020

| Contract                 | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|-----|----------|------------------|------|
| <b>I2025 Bond Future</b> |             |     |          |                  |      |
| 2025 On 04/02/2021       | Bond Future |     | Sell     | 5                | 0.00 |
| 2025 On 04/02/2021       | Bond Future |     | Buy      | 5                | 0.00 |
| 2025 On 04/02/2021       | Bond Future |     | Sell     | 740              | 0.00 |
| 2025 On 04/02/2021       | Bond Future |     | Buy      | 740              | 0.00 |
| 2025 On 04/02/2021       | Bond Future |     | Buy      | 745              | 0.00 |
| 2025 On 04/02/2021       | Bond Future |     | Sell     | 745              | 0.00 |
| <b>R186 Bond Future</b>  |             |     |          |                  |      |
| R186 On 04/02/2021       | Bond Future |     | Sell     | 70               | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Buy      | 70               | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Buy      | 70               | 0.00 |
| R186 On 04/02/2021       | Bond Future |     | Sell     | 70               | 0.00 |

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**R202 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R202 On 04/02/2021 | Bond Future | Buy  | 40 | 0.00 |
| R202 On 04/02/2021 | Bond Future | Sell | 40 | 0.00 |

**R2030 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2030 On 04/02/2021 | Bond Future | Sell | 129 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 129 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Buy  | 129 | 0.00 |
| 2030 On 04/02/2021 | Bond Future | Sell | 129 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 04/02/2021 | Bond Future | Buy  | 134 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 134 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Buy  | 134 | 0.00 |
| 2032 On 04/02/2021 | Bond Future | Sell | 134 | 0.00 |

**R2035 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R035 On 04/02/2021 | Bond Future | Buy  | 1  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 1  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 8  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 8  | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 10 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 10 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 24 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 24 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 24 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 24 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 27 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 27 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 67 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 67 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 96 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 96 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Buy  | 96 | 0.00 |
| R035 On 04/02/2021 | Bond Future | Sell | 96 | 0.00 |

**R2037 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2037 On 04/02/2021 | Bond Future | Buy  | 2  | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 2  | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy  | 21 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Sell | 21 | 0.00 |
| 2037 On 04/02/2021 | Bond Future | Buy  | 31 | 0.00 |

| <b>Contract</b>                                 | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |             |
|---|---------------|------------|-----------------|-------------------------|-------------|
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 31                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 35                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 35                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 49                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 49                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 71                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 71                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 75                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 75                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 75                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 75                      | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 759                     | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 759                     | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 1,076                   | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 1,076                   | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Sell            | 2,044                   | 0.00        |
| 2037 On 04/02/2021                              | Bond Future   |            | Buy             | 2,044                   | 0.00        |
| <b>R2040 Bond Future</b>                        |               |            |                 |                         |             |
| 2040 On 04/02/2021                              | Bond Future   |            | Sell            | 23                      | 0.00        |
| 2040 On 04/02/2021                              | Bond Future   |            | Buy             | 23                      | 0.00        |
| 2040 On 04/02/2021                              | Bond Future   |            | Buy             | 23                      | 0.00        |
| 2040 On 04/02/2021                              | Bond Future   |            | Sell            | 23                      | 0.00        |
| <b>R210 Bond Future</b>                         |               |            |                 |                         |             |
| R210 On 04/02/2021                              | Bond Future   |            | Buy             | 45                      | 0.00        |
| R210 On 04/02/2021                              | Bond Future   |            | Sell            | 45                      | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>6,878</b>            | <b>0.00</b> |