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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2020

TO DATE : 29/09/2020

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| I2025 Bond Future | | | | | |
| 2025 On 05/11/2020 | Bond Future | | Buy | 156 | 0.00 |
| 2025 On 05/11/2020 | Bond Future | | Sell | 156 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 05/11/2020 | Bond Future | | Buy | 5 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 5 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 7 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 7 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 10 | 0.00 |

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|--------------------|-------------|--|------|-----|------|
| R186 On 05/11/2020 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 20 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 43 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 43 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 63 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 63 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 75 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 75 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 76 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 76 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 95 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 95 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 288 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 288 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Sell | 363 | 0.00 |
| R186 On 05/11/2020 | Bond Future | | Buy | 363 | 0.00 |

R2023 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R023 On 05/11/2020 | Bond Future | | Buy | 4 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Sell | 4 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Buy | 18 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Sell | 18 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Sell | 22 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Buy | 22 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Buy | 62 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Sell | 62 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Sell | 62 | 0.00 |
| R023 On 05/11/2020 | Bond Future | | Buy | 62 | 0.00 |

R2030 Bond Future

| | | | | | | |
|--------------------|-------------|-------|------|------|-----|------|
| 2030 On 05/08/2021 | Bond Future | 8.95 | Call | Buy | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 8.95 | Call | Sell | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 9.45 | Call | Sell | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 9.45 | Call | Buy | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 12.10 | Put | Buy | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 12.10 | Put | Sell | 536 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 8.95 | Call | Sell | 600 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 8.95 | Call | Buy | 600 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 9.45 | Call | Buy | 600 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 9.45 | Call | Sell | 600 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 12.10 | Put | Buy | 600 | 0.00 |
| 2030 On 05/08/2021 | Bond Future | 12.10 | Put | Sell | 600 | 0.00 |

R2032 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|------|----------|------------------|------|
| 2032 On 05/11/2020 | | | Sell | 2 | 0.00 |
| 2032 On 05/11/2020 | | | Buy | 2 | 0.00 |
| 2032 On 05/11/2020 | | | Sell | 4 | 0.00 |
| 2032 On 05/11/2020 | | | Buy | 4 | 0.00 |
| 2032 On 05/11/2020 | | | Sell | 10 | 0.00 |
| 2032 On 05/11/2020 | | | Buy | 10 | 0.00 |
| 2032 On 05/11/2020 | | | Sell | 53 | 0.00 |
| 2032 On 05/11/2020 | | | Buy | 53 | 0.00 |
| 2032 On 05/11/2020 | | | Buy | 69 | 0.00 |
| 2032 On 05/11/2020 | | | Sell | 69 | 0.00 |
| R2040 Bond Future | | | | | |
| 2040 On 05/08/2021 | 11.05 | Call | Buy | 6 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Sell | 6 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Sell | 6 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Buy | 6 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Buy | 6 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Sell | 6 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Buy | 7 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Sell | 7 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Sell | 7 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Buy | 7 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Buy | 7 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Sell | 7 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Buy | 10 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Sell | 10 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Sell | 10 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Buy | 10 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Sell | 10 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Buy | 10 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Buy | 12 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Sell | 12 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Sell | 12 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Buy | 12 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Buy | 12 | 0.00 |
| 2040 On 05/08/2021 | 14.80 | Put | Sell | 12 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Buy | 13 | 0.00 |
| 2040 On 05/08/2021 | 11.05 | Call | Sell | 13 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Sell | 13 | 0.00 |
| 2040 On 05/08/2021 | 11.55 | Call | Buy | 13 | 0.00 |

| | | | | | | |
|--------------------|-------------|-------|------|------|-----|------|
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 13 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 13 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 28 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 30 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 72 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 75 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 223 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 424 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Buy | 900 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.05 | Call | Sell | 900 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Buy | 900 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 11.55 | Call | Sell | 900 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Buy | 900 | 0.00 |
| 2040 On 05/08/2021 | Bond Future | 14.80 | Put | Sell | 900 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R209 Bond Future | | | | | |
| R209 On 05/11/2020 | Bond Future | | Sell | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Sell | 10 | 0.00 |
| R209 On 05/11/2020 | Bond Future | | Buy | 10 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 10,352 | 0.00 |