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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/05/2020

TO DATE : 12/05/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 06/08/2020	Bond Future		Buy	1	0.00
2025 On 06/08/2020	Bond Future		Sell	1	0.00
2025 On 06/08/2020	Bond Future		Buy	1	0.00
2025 On 06/08/2020	Bond Future		Sell	1	0.00
2025 On 06/08/2020	Bond Future		Buy	1	0.00
2025 On 06/08/2020	Bond Future		Sell	1	0.00
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	3	0.00
2025 On 06/08/2020	Bond Future		Sell	3	0.00
2025 On 06/08/2020	Bond Future		Buy	4	0.00

2025 On 06/08/2020	Bond Future	Sell	4	0.00
2025 On 06/08/2020	Bond Future	Buy	4	0.00
2025 On 06/08/2020	Bond Future	Sell	4	0.00
2025 On 06/08/2020	Bond Future	Buy	4	0.00
2025 On 06/08/2020	Bond Future	Sell	4	0.00
2025 On 06/08/2020	Bond Future	Sell	5	0.00
2025 On 06/08/2020	Bond Future	Buy	5	0.00
2025 On 06/08/2020	Bond Future	Sell	5	0.00
2025 On 06/08/2020	Bond Future	Buy	5	0.00
2025 On 06/08/2020	Bond Future	Buy	8	0.00
2025 On 06/08/2020	Bond Future	Sell	8	0.00
2025 On 06/08/2020	Bond Future	Buy	9	0.00
2025 On 06/08/2020	Bond Future	Sell	9	0.00
2025 On 06/08/2020	Bond Future	Buy	11	0.00
2025 On 06/08/2020	Bond Future	Sell	11	0.00
2025 On 06/08/2020	Bond Future	Buy	11	0.00
2025 On 06/08/2020	Bond Future	Sell	11	0.00
2025 On 06/08/2020	Bond Future	Buy	11	0.00
2025 On 06/08/2020	Bond Future	Sell	11	0.00
2025 On 06/08/2020	Bond Future	Buy	12	0.00
2025 On 06/08/2020	Bond Future	Sell	12	0.00
2025 On 06/08/2020	Bond Future	Buy	12	0.00
2025 On 06/08/2020	Bond Future	Sell	12	0.00
2025 On 06/08/2020	Bond Future	Buy	17	0.00
2025 On 06/08/2020	Bond Future	Sell	17	0.00
2025 On 06/08/2020	Bond Future	Buy	21	0.00
2025 On 06/08/2020	Bond Future	Sell	21	0.00
2025 On 06/08/2020	Bond Future	Buy	25	0.00
2025 On 06/08/2020	Bond Future	Sell	25	0.00
2025 On 06/08/2020	Bond Future	Buy	29	0.00
2025 On 06/08/2020	Bond Future	Sell	29	0.00
2025 On 06/08/2020	Bond Future	Sell	200	0.00
2025 On 06/08/2020	Bond Future	Buy	200	0.00

**I2029 Bond Future**

2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00
2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00
2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00
2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00
2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00
2029 On 06/08/2020	Bond Future	Sell	1	0.00
2029 On 06/08/2020	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2029 On 06/08/2020			Sell	2	0.00
2029 On 06/08/2020			Buy	2	0.00
2029 On 06/08/2020			Sell	2	0.00
2029 On 06/08/2020			Buy	2	0.00
2029 On 06/08/2020			Sell	2	0.00
2029 On 06/08/2020			Buy	2	0.00
2029 On 06/08/2020			Sell	4	0.00
2029 On 06/08/2020			Buy	4	0.00
2029 On 06/08/2020			Sell	5	0.00
2029 On 06/08/2020			Buy	5	0.00
2029 On 06/08/2020			Sell	10	0.00
2029 On 06/08/2020			Buy	10	0.00
2029 On 06/08/2020			Sell	16	0.00
2029 On 06/08/2020			Buy	16	0.00
2029 On 06/08/2020			Sell	18	0.00
2029 On 06/08/2020			Buy	18	0.00
2029 On 06/08/2020			Sell	20	0.00
2029 On 06/08/2020			Buy	20	0.00
2029 On 06/08/2020			Sell	32	0.00
2029 On 06/08/2020			Buy	32	0.00
2029 On 06/08/2020			Sell	54	0.00
2029 On 06/08/2020			Buy	54	0.00
2029 On 06/08/2020			Sell	329	0.00
2029 On 06/08/2020			Buy	329	0.00
2029 On 06/08/2020			Buy	500	0.00
2029 On 06/08/2020			Sell	500	0.00
<b>I2046 Bond Future</b>					
2046 On 06/08/2020			Buy	30	0.00
2046 On 06/08/2020			Sell	30	0.00
<b>I2050 Bond Future</b>					
2050 On 06/08/2020			Sell	20	0.00
2050 On 06/08/2020			Buy	20	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020			Buy	250	0.00
R186 On 06/08/2020			Sell	250	0.00
R186 On 06/08/2020			Buy	750	0.00
R186 On 06/08/2020			Sell	750	0.00
R186 On 06/08/2020			Sell	1,000	0.00
R186 On 06/08/2020			Buy	1,000	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future		Sell	10	0.00
2030 On 06/08/2020	Bond Future		Buy	10	0.00
2030 On 06/08/2020	Bond Future		Sell	12	0.00
2030 On 06/08/2020	Bond Future		Buy	12	0.00
2030 On 06/08/2020	Bond Future		Sell	17	0.00
2030 On 06/08/2020	Bond Future		Buy	17	0.00
2030 On 06/08/2020	Bond Future		Sell	29	0.00
2030 On 06/08/2020	Bond Future		Buy	29	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	70	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	70	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	72	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	72	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	90	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	90	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	92	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	92	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	120	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	120	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	124	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	124	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	205	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	205	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	210	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	210	0.00
2030 On 06/08/2020	Bond Future		Sell	288	0.00
2030 On 06/08/2020	Bond Future		Buy	288	0.00
2030 On 06/08/2020	Bond Future		Buy	344	0.00
2030 On 06/08/2020	Bond Future		Sell	344	0.00
2030 On 06/08/2020	Bond Future		Sell	400	0.00
2030 On 06/08/2020	Bond Future		Buy	400	0.00
2030 On 06/08/2020	Bond Future		Sell	700	0.00
2030 On 06/08/2020	Bond Future		Buy	700	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	2,056	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	2,056	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	2,102	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	2,102	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	2,400	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	2,400	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	2,459	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	2,459	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	5,000	0.00
2030 On 06/08/2020	Bond Future	11.25	Put	5,000	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	5,000	0.00
2030 On 06/08/2020	Bond Future	10.40	Put	5,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
<b>R2044 Bond Future</b>						
2044 On 06/08/2020			Bond Future	Sell	6	0.00
2044 On 06/08/2020			Bond Future	Buy	6	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	Buy	22	0.00
2044 On 06/08/2020			Bond Future	Sell	22	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	69	0.00
2044 On 06/08/2020			Bond Future	Sell	69	0.00
2044 On 06/08/2020			Bond Future	Buy	101	0.00
2044 On 06/08/2020			Bond Future	Sell	101	0.00
2044 On 06/08/2020			Bond Future	Buy	234	0.00
2044 On 06/08/2020			Bond Future	Sell	234	0.00
2044 On 06/08/2020			Bond Future	Buy	268	0.00
2044 On 06/08/2020			Bond Future	Sell	268	0.00
2044 On 06/08/2020			Bond Future	Buy	440	0.00
2044 On 06/08/2020			Bond Future	Sell	440	0.00
2044 On 06/08/2020			Bond Future	Buy	652	0.00
2044 On 06/08/2020			Bond Future	Sell	652	0.00
2044 On 06/08/2020			Bond Future	Buy	999	0.00
2044 On 06/08/2020			Bond Future	Sell	999	0.00
2044 On 06/08/2020			Bond Future	Buy	2,826	0.00
2044 On 06/08/2020			Bond Future	Sell	2,826	0.00
<b>R2048 Bond Future</b>						
R248 On 06/08/2020			Bond Future	Sell	37	0.00
R248 On 06/08/2020			Bond Future	Buy	37	0.00
<b>R212 Bond Future</b>						
R212 On 06/08/2020			Bond Future	Buy	10	0.00
R212 On 06/08/2020			Bond Future	Sell	10	0.00
R212 On 06/08/2020			Bond Future	Sell	10	0.00
R212 On 06/08/2020			Bond Future	Buy	10	0.00
<b>R214 Bond Future</b>						
R214 On 06/08/2020			Bond Future	Buy	70	0.00
R214 On 06/08/2020			Bond Future	Sell	70	0.00

**Grand Total for Daily Detailed Turnover:**

**31,035**

**0.00**