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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 28/09/2020

TO DATE : 28/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/11/2020	Bond Future		Sell	3	0.00
2025 On 05/11/2020	Bond Future		Buy	3	0.00
2025 On 05/11/2020	Bond Future		Sell	10	0.00
2025 On 05/11/2020	Bond Future		Buy	10	0.00
2025 On 05/11/2020	Bond Future		Sell	14	0.00
2025 On 05/11/2020	Bond Future		Buy	14	0.00
2025 On 05/11/2020	Bond Future		Sell	18	0.00
2025 On 05/11/2020	Bond Future		Buy	18	0.00
2025 On 05/11/2020	Bond Future		Buy	18	0.00
2025 On 05/11/2020	Bond Future		Sell	18	0.00
2025 On 05/11/2020	Bond Future		Sell	29	0.00
2025 On 05/11/2020	Bond Future		Buy	29	0.00
2025 On 05/11/2020	Bond Future		Sell	34	0.00

2025 On 05/11/2020	Bond Future	Buy	34	0.00
2025 On 05/11/2020	Bond Future	Sell	37	0.00
2025 On 05/11/2020	Bond Future	Buy	37	0.00
2025 On 05/11/2020	Bond Future	Sell	42	0.00
2025 On 05/11/2020	Bond Future	Buy	42	0.00
2025 On 05/11/2020	Bond Future	Sell	43	0.00
2025 On 05/11/2020	Bond Future	Buy	43	0.00
2025 On 05/11/2020	Bond Future	Sell	59	0.00
2025 On 05/11/2020	Bond Future	Buy	59	0.00
2025 On 05/11/2020	Bond Future	Sell	62	0.00
2025 On 05/11/2020	Bond Future	Buy	62	0.00
2025 On 05/11/2020	Bond Future	Sell	73	0.00
2025 On 05/11/2020	Bond Future	Buy	73	0.00
2025 On 05/11/2020	Bond Future	Sell	80	0.00
2025 On 05/11/2020	Bond Future	Buy	80	0.00
2025 On 05/11/2020	Bond Future	Sell	85	0.00
2025 On 05/11/2020	Bond Future	Buy	85	0.00
2025 On 05/11/2020	Bond Future	Sell	111	0.00
2025 On 05/11/2020	Bond Future	Buy	111	0.00
2025 On 05/11/2020	Bond Future	Sell	113	0.00
2025 On 05/11/2020	Bond Future	Buy	113	0.00
2025 On 05/11/2020	Bond Future	Sell	170	0.00
2025 On 05/11/2020	Bond Future	Buy	170	0.00
2025 On 05/11/2020	Bond Future	Sell	322	0.00
2025 On 05/11/2020	Bond Future	Buy	322	0.00
2025 On 05/11/2020	Bond Future	Sell	1,287	0.00
2025 On 05/11/2020	Bond Future	Buy	1,287	0.00

**I2029 Bond Future**

2029 On 05/11/2020	Bond Future	Buy	25	0.00
2029 On 05/11/2020	Bond Future	Sell	25	0.00
2029 On 05/11/2020	Bond Future	Buy	25	0.00
2029 On 05/11/2020	Bond Future	Sell	25	0.00
2029 On 05/11/2020	Bond Future	Sell	28	0.00
2029 On 05/11/2020	Bond Future	Buy	28	0.00
2029 On 05/11/2020	Bond Future	Sell	30	0.00
2029 On 05/11/2020	Bond Future	Buy	30	0.00
2029 On 05/11/2020	Bond Future	Sell	34	0.00
2029 On 05/11/2020	Bond Future	Buy	34	0.00
2029 On 05/11/2020	Bond Future	Buy	62	0.00
2029 On 05/11/2020	Bond Future	Sell	62	0.00
2029 On 05/11/2020	Bond Future	Buy	154	0.00
2029 On 05/11/2020	Bond Future	Sell	154	0.00

**I2033 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2033 On 05/11/2020			Bond Future	Sell	2	0.00
2033 On 05/11/2020			Bond Future	Buy	2	0.00
2033 On 05/11/2020			Bond Future	Sell	3	0.00
2033 On 05/11/2020			Bond Future	Buy	3	0.00
2033 On 05/11/2020			Bond Future	Sell	5	0.00
2033 On 05/11/2020			Bond Future	Buy	5	0.00
2033 On 05/11/2020			Bond Future	Sell	11	0.00
2033 On 05/11/2020			Bond Future	Buy	11	0.00
2033 On 05/11/2020			Bond Future	Sell	16	0.00
2033 On 05/11/2020			Bond Future	Buy	16	0.00
2033 On 05/11/2020			Bond Future	Sell	19	0.00
2033 On 05/11/2020			Bond Future	Buy	19	0.00
2033 On 05/11/2020			Bond Future	Sell	26	0.00
2033 On 05/11/2020			Bond Future	Buy	26	0.00
2033 On 05/11/2020			Bond Future	Sell	176	0.00
2033 On 05/11/2020			Bond Future	Buy	176	0.00
2033 On 05/11/2020			Bond Future	Buy	258	0.00
2033 On 05/11/2020			Bond Future	Sell	258	0.00
<b>R186 Bond Future</b>						
R186 On 05/11/2020			Bond Future	Sell	4	0.00
R186 On 05/11/2020			Bond Future	Buy	4	0.00
R186 On 05/11/2020			Bond Future	Sell	12	0.00
R186 On 05/11/2020			Bond Future	Buy	12	0.00
R186 On 05/11/2020			Bond Future	Sell	17	0.00
R186 On 05/11/2020			Bond Future	Buy	17	0.00
R186 On 05/11/2020			Bond Future	Sell	17	0.00
R186 On 05/11/2020			Bond Future	Buy	17	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	24	0.00
R186 On 05/11/2020			Bond Future	Buy	24	0.00
R186 On 05/11/2020			Bond Future	Sell	32	0.00
R186 On 05/11/2020			Bond Future	Buy	32	0.00
R186 On 05/11/2020			Bond Future	Buy	51	0.00
R186 On 05/11/2020			Bond Future	Sell	51	0.00
R186 On 05/11/2020			Bond Future	Sell	51	0.00
R186 On 05/11/2020			Bond Future	Buy	51	0.00
R186 On 05/11/2020			Bond Future	Sell	55	0.00
R186 On 05/11/2020			Bond Future	Buy	55	0.00

R186 On 05/11/2020	Bond Future	Sell	71	0.00
R186 On 05/11/2020	Bond Future	Buy	71	0.00
R186 On 05/11/2020	Bond Future	Sell	220	0.00
R186 On 05/11/2020	Bond Future	Buy	220	0.00
R186 On 05/11/2020	Bond Future	Sell	347	0.00
R186 On 05/11/2020	Bond Future	Buy	347	0.00
R186 On 05/11/2020	Bond Future	Sell	500	0.00
R186 On 05/11/2020	Bond Future	Buy	500	0.00
R186 On 05/11/2020	Bond Future	Buy	587	0.00
R186 On 05/11/2020	Bond Future	Sell	587	0.00

**R2023 Bond Future**

R023 On 05/11/2020	Bond Future	Buy	19	0.00
R023 On 05/11/2020	Bond Future	Sell	19	0.00
R023 On 05/11/2020	Bond Future	Sell	19	0.00
R023 On 05/11/2020	Bond Future	Buy	19	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Buy	7	0.00
2030 On 05/11/2020	Bond Future	Sell	7	0.00
2030 On 05/11/2020	Bond Future	Buy	15	0.00
2030 On 05/11/2020	Bond Future	Sell	15	0.00
2030 On 05/11/2020	Bond Future	Buy	15	0.00
2030 On 05/11/2020	Bond Future	Sell	15	0.00
2030 On 05/11/2020	Bond Future	Sell	16	0.00
2030 On 05/11/2020	Bond Future	Buy	16	0.00
2030 On 05/11/2020	Bond Future	Buy	20	0.00
2030 On 05/11/2020	Bond Future	Sell	20	0.00
2030 On 05/11/2020	Bond Future	Buy	22	0.00
2030 On 05/11/2020	Bond Future	Sell	22	0.00
2030 On 05/11/2020	Bond Future	Buy	25	0.00
2030 On 05/11/2020	Bond Future	Sell	25	0.00
2030 On 05/11/2020	Bond Future	Sell	72	0.00
2030 On 05/11/2020	Bond Future	Buy	72	0.00
2030 On 05/11/2020	Bond Future	Buy	72	0.00
2030 On 05/11/2020	Bond Future	Sell	72	0.00
2030 On 05/11/2020	Bond Future	Buy	82	0.00
2030 On 05/11/2020	Bond Future	Sell	82	0.00
2030 On 05/11/2020	Bond Future	Buy	102	0.00
2030 On 05/11/2020	Bond Future	Sell	102	0.00
2030 On 05/11/2020	Bond Future	Buy	116	0.00
2030 On 05/11/2020	Bond Future	Sell	116	0.00
2030 On 05/11/2020	Bond Future	Sell	116	0.00
2030 On 05/11/2020	Bond Future	Buy	116	0.00
2030 On 05/11/2020	Bond Future	Buy	211	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020	Bond Future		Sell	211	0.00
2030 On 05/11/2020	Bond Future		Sell	296	0.00
2030 On 05/11/2020	Bond Future		Buy	296	0.00
<b>R2032 Bond Future</b>					
2032 On 05/11/2020	Bond Future		Buy	1	0.00
2032 On 05/11/2020	Bond Future		Sell	1	0.00
2032 On 05/11/2020	Bond Future		Sell	3	0.00
2032 On 05/11/2020	Bond Future		Buy	3	0.00
2032 On 05/11/2020	Bond Future		Buy	12	0.00
2032 On 05/11/2020	Bond Future		Sell	12	0.00
2032 On 05/11/2020	Bond Future		Buy	12	0.00
2032 On 05/11/2020	Bond Future		Sell	12	0.00
2032 On 05/11/2020	Bond Future		Sell	13	0.00
2032 On 05/11/2020	Bond Future		Buy	13	0.00
2032 On 05/11/2020	Bond Future		Buy	16	0.00
2032 On 05/11/2020	Bond Future		Sell	16	0.00
2032 On 05/11/2020	Bond Future		Buy	71	0.00
2032 On 05/11/2020	Bond Future		Sell	71	0.00
2032 On 05/11/2020	Bond Future		Sell	96	0.00
2032 On 05/11/2020	Bond Future		Buy	96	0.00
2032 On 05/11/2020	Bond Future		Buy	170	0.00
2032 On 05/11/2020	Bond Future		Sell	170	0.00
2032 On 05/11/2020	Bond Future		Buy	170	0.00
2032 On 05/11/2020	Bond Future		Sell	170	0.00
<b>R2035 Bond Future</b>					
R035 On 05/11/2020	Bond Future		Buy	25	0.00
R035 On 05/11/2020	Bond Future		Sell	25	0.00
R035 On 05/11/2020	Bond Future		Sell	39	0.00
R035 On 05/11/2020	Bond Future		Buy	39	0.00
R035 On 05/11/2020	Bond Future		Buy	39	0.00
R035 On 05/11/2020	Bond Future		Sell	39	0.00
R035 On 05/11/2020	Bond Future		Sell	83	0.00
R035 On 05/11/2020	Bond Future		Buy	83	0.00
R035 On 05/11/2020	Bond Future		Buy	1,493	0.00
R035 On 05/11/2020	Bond Future		Sell	1,493	0.00
R035 On 05/11/2020	Bond Future		Sell	2,240	0.00
R035 On 05/11/2020	Bond Future		Buy	2,240	0.00

**R2037 Bond Future**

2037 On 05/11/2020	Bond Future	Sell	285	0.00
2037 On 05/11/2020	Bond Future	Buy	285	0.00
2037 On 05/11/2020	Bond Future	Buy	285	0.00
2037 On 05/11/2020	Bond Future	Sell	285	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Buy	80	0.00
2040 On 05/11/2020	Bond Future	Sell	80	0.00
2040 On 05/11/2020	Bond Future	Sell	80	0.00
2040 On 05/11/2020	Bond Future	Buy	80	0.00

**R2044 Bond Future**

2044 On 05/11/2020	Bond Future	Sell	109	0.00
2044 On 05/11/2020	Bond Future	Sell	109	0.00
2044 On 05/11/2020	Bond Future	Buy	109	0.00
2044 On 05/11/2020	Bond Future	Buy	109	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future	Buy	37	0.00
R248 On 05/11/2020	Bond Future	Sell	37	0.00
R248 On 05/11/2020	Bond Future	Sell	37	0.00
R248 On 05/11/2020	Bond Future	Buy	37	0.00

**R209 Bond Future**

R209 On 05/11/2020	Bond Future	Buy	1	0.00
R209 On 05/11/2020	Bond Future	Sell	1	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
R209 On 05/11/2020	Bond Future	Sell	10	0.00
R209 On 05/11/2020	Bond Future	Buy	12	0.00
R209 On 05/11/2020	Bond Future	Sell	12	0.00
R209 On 05/11/2020	Bond Future	Buy	12	0.00
R209 On 05/11/2020	Bond Future	Sell	12	0.00
R209 On 05/11/2020	Bond Future	Buy	27	0.00
R209 On 05/11/2020	Bond Future	Sell	27	0.00
R209 On 05/11/2020	Bond Future	Buy	114	0.00
R209 On 05/11/2020	Bond Future	Sell	114	0.00
R209 On 05/11/2020	Bond Future	Sell	186	0.00
R209 On 05/11/2020	Bond Future	Buy	186	0.00

**R210 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 05/11/2020	Bond Future		Sell	13	0.00
R210 On 05/11/2020	Bond Future		Buy	13	0.00
R210 On 05/11/2020	Bond Future		Buy	13	0.00
R210 On 05/11/2020	Bond Future		Sell	13	0.00
<b>R214 Bond Future</b>					
R214 On 05/11/2020	Bond Future		Buy	2	0.00
R214 On 05/11/2020	Bond Future		Sell	2	0.00
R214 On 05/11/2020	Bond Future		Buy	7	0.00
R214 On 05/11/2020	Bond Future		Sell	7	0.00
R214 On 05/11/2020	Bond Future		Buy	16	0.00
R214 On 05/11/2020	Bond Future		Sell	16	0.00
R214 On 05/11/2020	Bond Future		Buy	20	0.00
R214 On 05/11/2020	Bond Future		Sell	20	0.00
R214 On 05/11/2020	Bond Future		Buy	24	0.00
R214 On 05/11/2020	Bond Future		Sell	24	0.00
R214 On 05/11/2020	Bond Future		Buy	26	0.00
R214 On 05/11/2020	Bond Future		Sell	26	0.00
R214 On 05/11/2020	Bond Future		Buy	28	0.00
R214 On 05/11/2020	Bond Future		Sell	28	0.00
R214 On 05/11/2020	Bond Future		Buy	28	0.00
R214 On 05/11/2020	Bond Future		Sell	28	0.00
R214 On 05/11/2020	Bond Future		Buy	35	0.00
R214 On 05/11/2020	Bond Future		Sell	35	0.00
R214 On 05/11/2020	Bond Future		Buy	47	0.00
R214 On 05/11/2020	Bond Future		Sell	47	0.00
R214 On 05/11/2020	Bond Future		Buy	59	0.00
R214 On 05/11/2020	Bond Future		Sell	59	0.00
R214 On 05/11/2020	Bond Future		Sell	59	0.00
R214 On 05/11/2020	Bond Future		Buy	59	0.00
R214 On 05/11/2020	Bond Future		Buy	71	0.00
R214 On 05/11/2020	Bond Future		Sell	71	0.00
R214 On 05/11/2020	Bond Future		Buy	71	0.00
R214 On 05/11/2020	Bond Future		Sell	71	0.00
R214 On 05/11/2020	Bond Future		Buy	89	0.00
R214 On 05/11/2020	Bond Future		Sell	89	0.00
R214 On 05/11/2020	Bond Future		Buy	208	0.00
R214 On 05/11/2020	Bond Future		Sell	208	0.00
R214 On 05/11/2020	Bond Future		Buy	233	0.00
R214 On 05/11/2020	Bond Future		Sell	233	0.00

R214 On 05/11/2020	Bond Future	Buy	236	0.00
R214 On 05/11/2020	Bond Future	Sell	236	0.00
R214 On 05/11/2020	Bond Future	Buy	311	0.00
R214 On 05/11/2020	Bond Future	Sell	311	0.00
R214 On 05/11/2020	Bond Future	Sell	462	0.00
R214 On 05/11/2020	Bond Future	Buy	462	0.00
R214 On 05/11/2020	Bond Future	Sell	518	0.00
R214 On 05/11/2020	Bond Future	Buy	518	0.00

**Grand Total for Daily Detailed Turnover:** **15,170** **0.00**