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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/10/2020

TO DATE : 14/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/11/2020	Bond Future		Buy	99	0.00
2025 On 05/11/2020	Bond Future		Sell	99	0.00
<b>I2029 Bond Future</b>					
2029 On 05/11/2020	Bond Future		Buy	279	0.00
2029 On 05/11/2020	Bond Future		Sell	279	0.00
2029 On 04/02/2021	Bond Future		Sell	279	0.00
2029 On 04/02/2021	Bond Future		Buy	279	0.00
2029 On 05/11/2020	Bond Future		Buy	927	0.00
2029 On 05/11/2020	Bond Future		Sell	927	0.00
2029 On 04/02/2021	Bond Future		Sell	927	0.00
2029 On 04/02/2021	Bond Future		Buy	927	0.00
2029 On 05/11/2020	Bond Future		Buy	1,206	0.00

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2029 On 05/11/2020	Bond Future	Sell	1,206	0.00
2029 On 04/02/2021	Bond Future	Sell	1,206	0.00
2029 On 04/02/2021	Bond Future	Buy	1,206	0.00
<b>I2038 Bond Future</b>				
2038 On 05/11/2020	Bond Future	Sell	1,685	0.00
2038 On 05/11/2020	Bond Future	Buy	1,685	0.00
2038 On 04/02/2021	Bond Future	Sell	1,685	0.00
2038 On 04/02/2021	Bond Future	Buy	1,685	0.00
<b>I2046 Bond Future</b>				
2046 On 05/11/2020	Bond Future	Buy	1,303	0.00
2046 On 05/11/2020	Bond Future	Sell	1,303	0.00
2046 On 04/02/2021	Bond Future	Sell	1,303	0.00
2046 On 04/02/2021	Bond Future	Buy	1,303	0.00
2046 On 05/11/2020	Bond Future	Buy	2,672	0.00
2046 On 05/11/2020	Bond Future	Sell	2,672	0.00
2046 On 04/02/2021	Bond Future	Sell	2,672	0.00
2046 On 04/02/2021	Bond Future	Buy	2,672	0.00
2046 On 05/11/2020	Bond Future	Sell	3,975	0.00
2046 On 05/11/2020	Bond Future	Buy	3,975	0.00
2046 On 04/02/2021	Bond Future	Sell	3,975	0.00
2046 On 04/02/2021	Bond Future	Buy	3,975	0.00
<b>I2050 Bond Future</b>				
2050 On 05/11/2020	Bond Future	Buy	2,590	0.00
2050 On 05/11/2020	Bond Future	Sell	2,590	0.00
2050 On 04/02/2021	Bond Future	Sell	2,590	0.00
2050 On 04/02/2021	Bond Future	Buy	2,590	0.00
<b>New Inflation Linked Index</b>				
IGOV On 05/11/2020	Index Future	Buy	96	0.00
IGOV On 05/11/2020	Index Future	Sell	96	0.00
IGOV On 05/11/2020	Index Future	Buy	96	0.00
IGOV On 05/11/2020	Index Future	Sell	96	0.00
<b>R202 Bond Future</b>				
R202 On 05/11/2020	Bond Future	Buy	150	0.00
R202 On 05/11/2020	Bond Future	Sell	150	0.00
R202 On 04/02/2021	Bond Future	Sell	150	0.00
R202 On 04/02/2021	Bond Future	Buy	150	0.00
R202 On 05/11/2020	Bond Future	Buy	419	0.00
R202 On 05/11/2020	Bond Future	Sell	419	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 04/02/2021			Sell	419	0.00
R202 On 04/02/2021			Buy	419	0.00
R202 On 05/11/2020			Buy	1,335	0.00
R202 On 05/11/2020			Sell	1,335	0.00
R202 On 04/02/2021			Sell	1,335	0.00
R202 On 04/02/2021			Buy	1,335	0.00
R202 On 05/11/2020			Sell	1,904	0.00
R202 On 05/11/2020			Buy	1,904	0.00
R202 On 04/02/2021			Sell	1,904	0.00
R202 On 04/02/2021			Buy	1,904	0.00
<b>R2030 Bond Future</b>					
2030 On 05/11/2020			Buy	3	0.00
2030 On 05/11/2020			Sell	3	0.00
2030 On 05/11/2020			Sell	8	0.00
2030 On 05/11/2020			Buy	8	0.00
2030 On 05/11/2020			Sell	13	0.00
2030 On 05/11/2020			Buy	13	0.00
2030 On 05/11/2020			Buy	21	0.00
2030 On 05/11/2020			Sell	21	0.00
<b>R2048 Bond Future</b>					
R248 On 05/11/2020			Sell	174	0.00
R248 On 05/11/2020			Buy	174	0.00
R248 On 05/11/2020			Sell	300	0.00
R248 On 05/11/2020			Buy	300	0.00
R248 On 05/11/2020			Sell	369	0.00
R248 On 05/11/2020			Buy	369	0.00
R248 On 05/11/2020			Buy	843	0.00
R248 On 05/11/2020			Sell	843	0.00
<b>R209 Bond Future</b>					
R209 On 05/11/2020			Sell	84	0.00
R209 On 05/11/2020			Buy	84	0.00
R209 On 05/11/2020			Sell	84	0.00
R209 On 05/11/2020			Buy	84	0.00
R209 On 06/05/2021			Sell	125	0.00
R209 On 06/05/2021			Buy	125	0.00

R209 On 06/05/2021	Bond Future			Sell	125	0.00
R209 On 06/05/2021	Bond Future			Buy	125	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	500	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	500	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00

**R210 Bond Future**

R210 On 05/11/2020	Bond Future			Buy	124	0.00
R210 On 05/11/2020	Bond Future			Sell	124	0.00
R210 On 04/02/2021	Bond Future			Sell	124	0.00
R210 On 04/02/2021	Bond Future			Buy	124	0.00
R210 On 05/11/2020	Bond Future			Buy	520	0.00
R210 On 05/11/2020	Bond Future			Sell	520	0.00
R210 On 04/02/2021	Bond Future			Sell	520	0.00
R210 On 04/02/2021	Bond Future			Buy	520	0.00
R210 On 05/11/2020	Bond Future			Buy	644	0.00
R210 On 05/11/2020	Bond Future			Sell	644	0.00
R210 On 04/02/2021	Bond Future			Buy	644	0.00
R210 On 04/02/2021	Bond Future			Sell	644	0.00

**Grand Total for Daily Detailed Turnover:**

**46,906 0.00**