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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/03/2020

TO DATE : 19/03/2020

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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#### All Bond Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| ALBI On 07/05/2020 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Sell | 8 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Buy  | 8 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Buy  | 8 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Sell | 8 | 0.00 |

#### Govi Total Return Index

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|                          |             |      |      |     |      |
|--------------------------|-------------|------|------|-----|------|
| GOVI On 07/05/2020       | GOVI        |      | Sell | 1   | 0.00 |
| GOVI On 07/05/2020       | GOVI        |      | Buy  | 1   | 0.00 |
| <b>I2025 Bond Future</b> |             |      |      |     |      |
| 2025 On 07/05/2020       | Bond Future |      | Buy  | 7   | 0.00 |
| 2025 On 07/05/2020       | Bond Future |      | Sell | 7   | 0.00 |
| <b>I2038 Bond Future</b> |             |      |      |     |      |
| 2038 On 07/05/2020       | Bond Future |      | Sell | 145 | 0.00 |
| 2038 On 07/05/2020       | Bond Future |      | Buy  | 145 | 0.00 |
| <b>I2046 Bond Future</b> |             |      |      |     |      |
| 2046 On 07/05/2020       | Bond Future |      | Sell | 89  | 0.00 |
| 2046 On 07/05/2020       | Bond Future |      | Buy  | 89  | 0.00 |
| 2046 On 07/05/2020       | Bond Future |      | Buy  | 301 | 0.00 |
| 2046 On 07/05/2020       | Bond Future |      | Sell | 301 | 0.00 |
| 2046 On 07/05/2020       | Bond Future |      | Sell | 301 | 0.00 |
| 2046 On 07/05/2020       | Bond Future |      | Buy  | 301 | 0.00 |
| <b>I2050 Bond Future</b> |             |      |      |     |      |
| 2050 On 07/05/2020       | Bond Future |      | Sell | 328 | 0.00 |
| 2050 On 07/05/2020       | Bond Future |      | Buy  | 328 | 0.00 |
| <b>R186 Bond Future</b>  |             |      |      |     |      |
| R186 On 07/05/2020       | Bond Future |      | Sell | 10  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Buy  | 10  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Sell | 16  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Buy  | 16  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Sell | 22  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Buy  | 22  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Sell | 22  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Buy  | 22  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Sell | 24  | 0.00 |
| R186 On 07/05/2020       | Bond Future |      | Buy  | 24  | 0.00 |
| R186 On 06/08/2020       | Bond Future |      | Buy  | 50  | 0.00 |
| R186 On 06/08/2020       | Bond Future |      | Sell | 50  | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25 | Put  | 50  | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25 | Put  | 50  | 0.00 |
| R186 On 06/08/2020       | Bond Future |      | Buy  | 75  | 0.00 |
| R186 On 06/08/2020       | Bond Future |      | Sell | 75  | 0.00 |
| R186 On 06/08/2020       | Bond Future |      | Buy  | 75  | 0.00 |

| Contract                 |             | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------|-------------|--------|-----|----------|------------------|------|
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 75               | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 75               | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 75               | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 75               | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 75               | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Buy      | 100              | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 100              | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 100              | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 100              | 0.00 |
| R186 On 07/05/2020       | Bond Future |        |     | Sell     | 106              | 0.00 |
| R186 On 07/05/2020       | Bond Future |        |     | Buy      | 106              | 0.00 |
| R186 On 07/05/2020       | Bond Future |        |     | Sell     | 200              | 0.00 |
| R186 On 07/05/2020       | Bond Future |        |     | Buy      | 200              | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Buy      | 200              | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 200              | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 200              | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 200              | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Buy      | 1,250            | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 1,250            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 1,250            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 1,250            | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Buy      | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Sell     | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future |        |     | Buy      | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Sell     | 1,750            | 0.00 |
| R186 On 06/08/2020       | Bond Future | 8.25   | Put | Buy      | 1,750            | 0.00 |
| <b>R202 Bond Future</b>  |             |        |     |          |                  |      |
| R202 On 07/05/2020       | Bond Future |        |     | Sell     | 4                | 0.00 |
| R202 On 07/05/2020       | Bond Future |        |     | Buy      | 4                | 0.00 |
| R202 On 07/05/2020       | Bond Future |        |     | Buy      | 662              | 0.00 |
| R202 On 07/05/2020       | Bond Future |        |     | Sell     | 662              | 0.00 |
| <b>R2030 Bond Future</b> |             |        |     |          |                  |      |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| 2030 On 07/05/2020 | Bond Future | Sell | 40    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 40    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 46    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 59    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 59    | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 100   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 100   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 109   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 109   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 114   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 114   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1,114 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 1,114 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 1,482 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 1,482 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 07/05/2020 | Bond Future | Buy  | 20  | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 20  | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 20  | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy  | 20  | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Buy  | 200 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 200 | 0.00 |

**R2035 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R035 On 07/05/2020 | Bond Future | Sell | 3  | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy  | 3  | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 78 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy  | 78 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy  | 81 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 81 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy  | 90 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 90 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Sell | 90 | 0.00 |
| R035 On 07/05/2020 | Bond Future | Buy  | 90 | 0.00 |

| Contract                 | Strike      | C/P   | Buy/Sell | No. of Contracts |       |      |
|--------------------------|-------------|-------|----------|------------------|-------|------|
| <b>R2037 Bond Future</b> |             |       |          |                  |       |      |
| 2037 On 04/02/2021       | Bond Future | 11.97 | Call     | Buy              | 100   | 0.00 |
| 2037 On 04/02/2021       | Bond Future | 11.97 | Call     | Sell             | 100   | 0.00 |
| 2037 On 04/02/2021       | Bond Future | 13.73 | Put      | Sell             | 100   | 0.00 |
| 2037 On 04/02/2021       | Bond Future | 13.73 | Put      | Buy              | 100   | 0.00 |
| 2037 On 07/05/2020       | Bond Future |       |          | Buy              | 164   | 0.00 |
| 2037 On 07/05/2020       | Bond Future |       |          | Sell             | 164   | 0.00 |
| 2037 On 07/05/2020       | Bond Future |       |          | Sell             | 164   | 0.00 |
| 2037 On 07/05/2020       | Bond Future |       |          | Buy              | 164   | 0.00 |
| <b>R2044 Bond Future</b> |             |       |          |                  |       |      |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 19    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 19    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 31    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 31    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 63    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 63    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 63    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 63    | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 150   | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 150   | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 200   | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 200   | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 1,066 | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 1,066 | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Sell             | 1,066 | 0.00 |
| 2044 On 07/05/2020       | Bond Future |       |          | Buy              | 1,066 | 0.00 |
| <b>R2048 Bond Future</b> |             |       |          |                  |       |      |
| R248 On 07/05/2020       | Bond Future |       |          | Buy              | 154   | 0.00 |
| R248 On 07/05/2020       | Bond Future |       |          | Sell             | 154   | 0.00 |
| R248 On 07/05/2020       | Bond Future |       |          | Sell             | 154   | 0.00 |
| R248 On 07/05/2020       | Bond Future |       |          | Buy              | 154   | 0.00 |
| <b>R209 Bond Future</b>  |             |       |          |                  |       |      |
| R209 On 07/05/2020       | Bond Future |       |          | Sell             | 10    | 0.00 |

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R209 On 07/05/2020 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 10 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 23 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 23 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Sell | 23 | 0.00 |
| R209 On 07/05/2020 | Bond Future | Buy  | 23 | 0.00 |

**Grand Total for Daily Detailed Turnover:**

**20,054**

**0.00**