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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/05/2020

TO DATE : 20/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 06/08/2020	Index Future		Sell	3	0.00
ALBI On 06/08/2020	Index Future		Buy	3	0.00
ALBI On 06/08/2020	Index Future		Buy	3	0.00
ALBI On 06/08/2020	Index Future		Sell	3	0.00
<b>I2025 Bond Future</b>					
2025 On 06/08/2020	Bond Future		Buy	64	0.00
2025 On 06/08/2020	Bond Future		Sell	64	0.00
<b>I2029 Bond Future</b>					
2029 On 06/08/2020	Bond Future		Sell	34	0.00
2029 On 06/08/2020	Bond Future		Buy	34	0.00
2029 On 06/08/2020	Bond Future		Sell	35	0.00

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5

2029 On 06/08/2020	Bond Future	Buy	35	0.00
2029 On 06/08/2020	Bond Future	Sell	59	0.00
2029 On 06/08/2020	Bond Future	Buy	59	0.00
2029 On 06/08/2020	Bond Future	Sell	95	0.00
2029 On 06/08/2020	Bond Future	Buy	95	0.00
2029 On 06/08/2020	Bond Future	Sell	223	0.00
2029 On 06/08/2020	Bond Future	Buy	223	0.00

**I2038 Bond Future**

2038 On 06/08/2020	Bond Future	Sell	131	0.00
2038 On 06/08/2020	Bond Future	Buy	131	0.00
2038 On 06/08/2020	Bond Future	Buy	131	0.00
2038 On 06/08/2020	Bond Future	Sell	131	0.00
2038 On 06/08/2020	Bond Future	Buy	534	0.00
2038 On 06/08/2020	Bond Future	Sell	534	0.00

**I2046 Bond Future**

2046 On 06/08/2020	Bond Future	Buy	10	0.00
2046 On 06/08/2020	Bond Future	Sell	10	0.00
2046 On 06/08/2020	Bond Future	Buy	248	0.00
2046 On 06/08/2020	Bond Future	Sell	248	0.00

**I2050 Bond Future**

2050 On 06/08/2020	Bond Future	Sell	9	0.00
2050 On 06/08/2020	Bond Future	Buy	9	0.00
2050 On 06/08/2020	Bond Future	Sell	40	0.00
2050 On 06/08/2020	Bond Future	Buy	40	0.00
2050 On 06/08/2020	Bond Future	Sell	1,682	0.00
2050 On 06/08/2020	Bond Future	Buy	1,682	0.00
2050 On 06/08/2020	Bond Future	Sell	1,722	0.00
2050 On 06/08/2020	Bond Future	Buy	1,722	0.00

**R186 Bond Future**

R186 On 06/08/2020	Bond Future	Buy	10	0.00
R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	10	0.00
R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	10	0.00
R186 On 06/08/2020	Bond Future	Sell	10	0.00
R186 On 06/08/2020	Bond Future	Buy	15	0.00
R186 On 06/08/2020	Bond Future	Sell	15	0.00
R186 On 06/08/2020	Bond Future	Buy	15	0.00
R186 On 06/08/2020	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2020			Buy	15	0.00
R186 On 06/08/2020			Sell	15	0.00
R186 On 06/08/2020			Buy	25	0.00
R186 On 06/08/2020			Sell	25	0.00
R186 On 06/08/2020			Buy	500	0.00
R186 On 06/08/2020			Sell	500	0.00
R186 On 06/08/2020			Sell	580	0.00
R186 On 06/08/2020			Buy	580	0.00
<b>R202 Bond Future</b>					
R202 On 06/08/2020			Buy	26	0.00
R202 On 06/08/2020			Sell	26	0.00
R202 On 06/08/2020			Sell	65	0.00
R202 On 06/08/2020			Buy	65	0.00
R202 On 06/08/2020			Sell	65	0.00
R202 On 06/08/2020			Buy	65	0.00
<b>R2030 Bond Future</b>					
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 05/11/2020	8.53	Call	Sell	15	0.00
2030 On 05/11/2020	8.53	Call	Buy	15	0.00
2030 On 05/11/2020	9.03	Call	Buy	15	0.00
2030 On 05/11/2020	9.03	Call	Sell	15	0.00
2030 On 05/11/2020	10.37	Put	Sell	15	0.00
2030 On 05/11/2020	10.37	Put	Buy	15	0.00
2030 On 06/08/2020			Buy	44	0.00
2030 On 06/08/2020			Sell	44	0.00
2030 On 05/11/2020	8.53	Call	Sell	55	0.00
2030 On 05/11/2020	8.53	Call	Buy	55	0.00
2030 On 05/11/2020	9.03	Call	Buy	55	0.00
2030 On 05/11/2020	9.03	Call	Sell	55	0.00
2030 On 05/11/2020	10.37	Put	Sell	55	0.00
2030 On 05/11/2020	10.37	Put	Buy	55	0.00
2030 On 05/11/2020	8.53	Call	Sell	89	0.00
2030 On 05/11/2020	8.53	Call	Buy	89	0.00
2030 On 05/11/2020	9.03	Call	Buy	89	0.00
2030 On 05/11/2020	9.03	Call	Sell	89	0.00
2030 On 05/11/2020	10.37	Put	Sell	89	0.00

2030 On 05/11/2020	Bond Future	10.37	Put	Buy	89	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	189	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	189	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	189	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	189	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	189	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	189	0.00
2030 On 06/08/2020	Bond Future			Buy	205	0.00
2030 On 06/08/2020	Bond Future			Sell	205	0.00
2030 On 06/08/2020	Bond Future			Sell	240	0.00
2030 On 06/08/2020	Bond Future			Buy	240	0.00
2030 On 06/08/2020	Bond Future			Sell	244	0.00
2030 On 06/08/2020	Bond Future			Buy	244	0.00
2030 On 06/08/2020	Bond Future			Buy	249	0.00
2030 On 06/08/2020	Bond Future			Sell	249	0.00

**R2032 Bond Future**

2032 On 06/08/2020	Bond Future			Buy	17	0.00
2032 On 06/08/2020	Bond Future			Sell	17	0.00
2032 On 06/08/2020	Bond Future			Buy	79	0.00
2032 On 06/08/2020	Bond Future			Sell	79	0.00
2032 On 06/08/2020	Bond Future			Buy	79	0.00
2032 On 06/08/2020	Bond Future			Sell	79	0.00
2032 On 06/08/2020	Bond Future			Buy	79	0.00
2032 On 06/08/2020	Bond Future			Sell	79	0.00
2032 On 06/08/2020	Bond Future			Buy	96	0.00
2032 On 06/08/2020	Bond Future			Sell	96	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future			Sell	1	0.00
R035 On 06/08/2020	Bond Future			Buy	1	0.00
R035 On 06/08/2020	Bond Future			Sell	6	0.00
R035 On 06/08/2020	Bond Future			Buy	6	0.00
R035 On 06/08/2020	Bond Future			Buy	17	0.00
R035 On 06/08/2020	Bond Future			Sell	17	0.00
R035 On 06/08/2020	Bond Future			Sell	38	0.00
R035 On 06/08/2020	Bond Future			Buy	38	0.00
R035 On 06/08/2020	Bond Future			Sell	45	0.00
R035 On 06/08/2020	Bond Future			Buy	45	0.00
R035 On 06/08/2020	Bond Future			Buy	79	0.00
R035 On 06/08/2020	Bond Future			Sell	79	0.00
R035 On 06/08/2020	Bond Future			Sell	96	0.00
R035 On 06/08/2020	Bond Future			Buy	96	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2037 Bond Future</b>					
2037 On 06/08/2020			Sell	1	0.00
2037 On 06/08/2020			Buy	1	0.00
2037 On 06/08/2020			Sell	1	0.00
2037 On 06/08/2020			Buy	1	0.00
2037 On 06/08/2020			Sell	1	0.00
2037 On 06/08/2020			Buy	1	0.00
2037 On 06/08/2020			Sell	2	0.00
2037 On 06/08/2020			Buy	2	0.00
2037 On 06/08/2020			Sell	21	0.00
2037 On 06/08/2020			Buy	21	0.00
2037 On 06/08/2020			Sell	87	0.00
2037 On 06/08/2020			Buy	87	0.00
2037 On 06/08/2020			Sell	113	0.00
2037 On 06/08/2020			Buy	113	0.00
2037 On 06/08/2020			Sell	137	0.00
2037 On 06/08/2020			Buy	137	0.00
2037 On 06/08/2020			Sell	267	0.00
2037 On 06/08/2020			Buy	267	0.00
2037 On 06/08/2020			Sell	356	0.00
2037 On 06/08/2020			Buy	356	0.00
<b>R2040 Bond Future</b>					
2040 On 06/08/2020			Sell	1	0.00
2040 On 06/08/2020			Buy	1	0.00
2040 On 06/08/2020			Sell	3	0.00
2040 On 06/08/2020			Buy	3	0.00
2040 On 06/08/2020			Sell	20	0.00
2040 On 06/08/2020			Buy	20	0.00
2040 On 06/08/2020			Buy	24	0.00
2040 On 06/08/2020			Sell	24	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2020			Sell	1	0.00
2044 On 06/08/2020			Buy	1	0.00
2044 On 06/08/2020			Sell	2	0.00
2044 On 06/08/2020			Buy	2	0.00

2044 On 06/08/2020	Bond Future	Sell	21	0.00
2044 On 06/08/2020	Bond Future	Buy	21	0.00
2044 On 06/08/2020	Bond Future	Sell	106	0.00
2044 On 06/08/2020	Bond Future	Buy	106	0.00
2044 On 06/08/2020	Bond Future	Sell	130	0.00
2044 On 06/08/2020	Bond Future	Buy	130	0.00

**R2048 Bond Future**

R248 On 06/08/2020	Bond Future	Buy	1	0.00
R248 On 06/08/2020	Bond Future	Sell	1	0.00
R248 On 06/08/2020	Bond Future	Buy	4	0.00
R248 On 06/08/2020	Bond Future	Sell	4	0.00
R248 On 06/08/2020	Bond Future	Buy	14	0.00
R248 On 06/08/2020	Bond Future	Sell	14	0.00
R248 On 06/08/2020	Bond Future	Buy	74	0.00
R248 On 06/08/2020	Bond Future	Sell	74	0.00
R248 On 06/08/2020	Bond Future	Buy	93	0.00
R248 On 06/08/2020	Bond Future	Sell	93	0.00
R248 On 06/08/2020	Bond Future	Buy	312	0.00
R248 On 06/08/2020	Bond Future	Sell	312	0.00

**R209 Bond Future**

R209 On 06/08/2020	Bond Future	Sell	1	0.00
R209 On 06/08/2020	Bond Future	Buy	1	0.00
R209 On 06/08/2020	Bond Future	Sell	1	0.00
R209 On 06/08/2020	Bond Future	Buy	1	0.00
R209 On 06/08/2020	Bond Future	Sell	1	0.00
R209 On 06/08/2020	Bond Future	Buy	1	0.00
R209 On 06/08/2020	Bond Future	Sell	12	0.00
R209 On 06/08/2020	Bond Future	Buy	12	0.00
R209 On 06/08/2020	Bond Future	Sell	58	0.00
R209 On 06/08/2020	Bond Future	Buy	58	0.00
R209 On 06/08/2020	Bond Future	Buy	73	0.00
R209 On 06/08/2020	Bond Future	Sell	73	0.00

**R214 Bond Future**

R214 On 06/08/2020	Bond Future	Sell	1	0.00
R214 On 06/08/2020	Bond Future	Buy	1	0.00
R214 On 06/08/2020	Bond Future	Sell	2	0.00
R214 On 06/08/2020	Bond Future	Buy	2	0.00
R214 On 06/08/2020	Bond Future	Sell	17	0.00
R214 On 06/08/2020	Bond Future	Buy	17	0.00
R214 On 06/08/2020	Bond Future	Sell	92	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 06/08/2020	Bond Future		Buy	92	0.00
R214 On 06/08/2020	Bond Future		Sell	112	0.00
R214 On 06/08/2020	Bond Future		Buy	112	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>11,183</b>	<b>0.00</b>