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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/07/2020

TO DATE : 23/07/2020

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#### Contract

#### Strike

#### C/P

#### Buy/Sell

#### No. of Contracts

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#### All Bond Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| ALBI On 06/08/2020 | Index Future |  | Sell | 1 | 0.00 |
| ALBI On 06/08/2020 | Index Future |  | Buy  | 1 | 0.00 |
| ALBI On 05/11/2020 | Index Future |  | Buy  | 4 | 0.00 |
| ALBI On 05/11/2020 | Index Future |  | Sell | 4 | 0.00 |
| ALBI On 05/11/2020 | Index Future |  | Buy  | 4 | 0.00 |
| ALBI On 05/11/2020 | Index Future |  | Sell | 4 | 0.00 |

#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 06/08/2020 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 06/08/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 06/08/2020 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 06/08/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 06/08/2020 | GOVI |  | Sell | 1 | 0.00 |

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|                    |      |  |  |     |   |      |
|--------------------|------|--|--|-----|---|------|
| GOVI On 06/08/2020 | GOVI |  |  | Buy | 1 | 0.00 |
|--------------------|------|--|--|-----|---|------|

**R186 Bond Future**

|                    |             |      |      |      |     |      |
|--------------------|-------------|------|------|------|-----|------|
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 1   | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 1   | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 1   | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 1   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 8.34 | Call | Buy  | 5   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 8.34 | Call | Sell | 5   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 7.84 | Call | Buy  | 5   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 7.84 | Call | Sell | 5   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 9.26 | Put  | Buy  | 5   | 0.00 |
| R186 On 05/11/2020 | Bond Future | 9.26 | Put  | Sell | 5   | 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 |      |      | Buy  | 14  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 14  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 8.34 | Call | Buy  | 17  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 8.34 | Call | Sell | 17  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 7.84 | Call | Buy  | 17  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 7.84 | Call | Sell | 17  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 9.26 | Put  | Buy  | 17  | 0.00 |
| R186 On 05/11/2020 | Bond Future | 9.26 | Put  | Sell | 17  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 48  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 48  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 64  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 64  | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 104 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 104 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Sell | 315 | 0.00 |
| R186 On 06/08/2020 | Bond Future |      |      | Buy  | 315 | 0.00 |

**R2030 Bond Future**

|                    |             |      |      |      |    |      |
|--------------------|-------------|------|------|------|----|------|
| 2030 On 05/11/2020 | Bond Future | 8.10 | Call | Buy  | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 8.10 | Call | Sell | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 8.85 | Call | Buy  | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 8.85 | Call | Sell | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 9.61 | Put  | Buy  | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 9.61 | Put  | Sell | 5  | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 9.03 | Call | Buy  | 11 | 0.00 |
| 2030 On 05/11/2020 | Bond Future | 9.03 | Call | Sell | 11 | 0.00 |

| Contract                 | Strike      | C/P   | Buy/Sell | No. of Contracts |     |      |
|--------------------------|-------------|-------|----------|------------------|-----|------|
| 2030 On 05/11/2020       | Bond Future | 8.53  | Call     | Buy              | 11  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.53  | Call     | Sell             | 11  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 10.37 | Put      | Buy              | 11  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 10.37 | Put      | Sell             | 11  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.10  | Call     | Buy              | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.10  | Call     | Sell             | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.85  | Call     | Buy              | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.85  | Call     | Sell             | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 9.61  | Put      | Buy              | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 9.61  | Put      | Sell             | 18  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 9.03  | Call     | Buy              | 35  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 9.03  | Call     | Sell             | 35  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.53  | Call     | Buy              | 35  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 8.53  | Call     | Sell             | 35  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 10.37 | Put      | Buy              | 35  | 0.00 |
| 2030 On 05/11/2020       | Bond Future | 10.37 | Put      | Sell             | 35  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Sell             | 60  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Buy              | 60  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Sell             | 80  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Buy              | 80  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Buy              | 80  | 0.00 |
| 2030 On 06/08/2020       | Bond Future |       |          | Sell             | 80  | 0.00 |
| <b>R2032 Bond Future</b> |             |       |          |                  |     |      |
| 2032 On 06/08/2020       | Bond Future |       |          | Sell             | 5   | 0.00 |
| 2032 On 06/08/2020       | Bond Future |       |          | Buy              | 5   | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 15  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 15  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 26  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 26  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 41  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 41  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 46  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 46  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 69  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 69  | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 111 | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Buy              | 111 | 0.00 |
| 2032 On 05/11/2020       | Bond Future |       |          | Sell             | 308 | 0.00 |

|   |             |      |              |             |
|---|-------------|------|--------------|-------------|
| 2032 On 05/11/2020                              | Bond Future | Buy  | 308          | 0.00        |
| <b>R2035 Bond Future</b>                        |             |      |              |             |
| R035 On 06/08/2020                              | Bond Future | Sell | 17           | 0.00        |
| R035 On 06/08/2020                              | Bond Future | Buy  | 17           | 0.00        |
| <b>R2037 Bond Future</b>                        |             |      |              |             |
| 2037 On 06/08/2020                              | Bond Future | Sell | 21           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Buy  | 21           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Sell | 34           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Buy  | 34           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Buy  | 55           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Sell | 55           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Buy  | 62           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Sell | 62           | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Buy  | 353          | 0.00        |
| 2037 On 06/08/2020                              | Bond Future | Sell | 353          | 0.00        |
| <b>R2040 Bond Future</b>                        |             |      |              |             |
| 2040 On 06/08/2020                              | Bond Future | Sell | 53           | 0.00        |
| 2040 On 06/08/2020                              | Bond Future | Buy  | 53           | 0.00        |
| 2040 On 06/08/2020                              | Bond Future | Buy  | 53           | 0.00        |
| 2040 On 06/08/2020                              | Bond Future | Sell | 53           | 0.00        |
| <b>R2048 Bond Future</b>                        |             |      |              |             |
| R248 On 06/08/2020                              | Bond Future | Sell | 31           | 0.00        |
| R248 On 06/08/2020                              | Bond Future | Buy  | 31           | 0.00        |
| R248 On 06/08/2020                              | Bond Future | Sell | 77           | 0.00        |
| R248 On 06/08/2020                              | Bond Future | Buy  | 77           | 0.00        |
| <b>R208 Bond Futures</b>                        |             |      |              |             |
| R208 On 06/08/2020                              | Bond Future | Buy  | 253          | 0.00        |
| R208 On 06/08/2020                              | Bond Future | Sell | 253          | 0.00        |
| <b>R213 Bond Future</b>                         |             |      |              |             |
| R213 On 06/08/2020                              | Bond Future | Buy  | 3            | 0.00        |
| R213 On 06/08/2020                              | Bond Future | Sell | 3            | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      | <b>2,705</b> | <b>0.00</b> |