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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 12/08/2020

TO DATE : 12/08/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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**R186 Bond Future**

R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	34	0.00
R186 On 05/11/2020	Bond Future		Sell	34	0.00
R186 On 05/11/2020	Bond Future		Sell	34	0.00
R186 On 05/11/2020	Bond Future		Buy	34	0.00
R186 On 05/11/2020	Bond Future		Buy	89	0.00
R186 On 05/11/2020	Bond Future		Sell	89	0.00
R186 On 05/11/2020	Bond Future		Buy	89	0.00
R186 On 05/11/2020	Bond Future		Sell	89	0.00

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**R2030 Bond Future**

2030 On 05/11/2020	Bond Future			Buy	1	0.00
2030 On 05/11/2020	Bond Future			Sell	1	0.00
2030 On 05/11/2020	Bond Future			Buy	2	0.00
2030 On 05/11/2020	Bond Future			Sell	2	0.00
2030 On 05/11/2020	Bond Future			Buy	3	0.00
2030 On 05/11/2020	Bond Future			Sell	3	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	6	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	6	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	6	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	6	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	14	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	14	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	14	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	14	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	18	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	18	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	18	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	18	0.00
2030 On 05/11/2020	Bond Future			Buy	53	0.00
2030 On 05/11/2020	Bond Future			Sell	53	0.00
2030 On 05/11/2020	Bond Future			Buy	58	0.00
2030 On 05/11/2020	Bond Future			Sell	58	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	229	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	229	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	229	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	229	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	250	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	250	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	250	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	250	0.00
2030 On 05/11/2020	Bond Future			Buy	251	0.00
2030 On 05/11/2020	Bond Future			Sell	251	0.00
2030 On 05/11/2020	Bond Future			Sell	368	0.00
2030 On 05/11/2020	Bond Future			Buy	368	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	1,083	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	1,083	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	1,083	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	1,083	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Buy	1,600	0.00
2030 On 04/02/2021	Bond Future	9.20	Call	Sell	1,600	0.00
2030 On 04/02/2021	Bond Future	8.20	Call	Sell	1,600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 04/02/2021	Bond Future	8.20	Call	Buy	1,600	0.00
<b>R2032 Bond Future</b>						
2032 On 05/11/2020	Bond Future			Buy	4	0.00
2032 On 05/11/2020	Bond Future			Sell	4	0.00
2032 On 05/11/2020	Bond Future			Buy	32	0.00
2032 On 05/11/2020	Bond Future			Sell	32	0.00
2032 On 05/11/2020	Bond Future			Buy	38	0.00
2032 On 05/11/2020	Bond Future			Sell	38	0.00
2032 On 05/11/2020	Bond Future			Buy	54	0.00
2032 On 05/11/2020	Bond Future			Sell	54	0.00
2032 On 05/11/2020	Bond Future			Buy	54	0.00
2032 On 05/11/2020	Bond Future			Sell	54	0.00
2032 On 05/11/2020	Bond Future			Buy	886	0.00
2032 On 05/11/2020	Bond Future			Sell	886	0.00
2032 On 05/11/2020	Bond Future			Sell	960	0.00
2032 On 05/11/2020	Bond Future			Buy	960	0.00
2032 On 05/11/2020	Bond Future			Buy	3,400	0.00
2032 On 05/11/2020	Bond Future			Sell	3,400	0.00
2032 On 05/11/2020	Bond Future			Buy	5,543	0.00
2032 On 05/11/2020	Bond Future			Sell	5,543	0.00
2032 On 05/11/2020	Bond Future			Buy	8,943	0.00
2032 On 05/11/2020	Bond Future			Sell	8,943	0.00
<b>R2035 Bond Future</b>						
R035 On 05/11/2020	Bond Future			Buy	15	0.00
R035 On 05/11/2020	Bond Future			Sell	15	0.00
R035 On 05/11/2020	Bond Future			Buy	23	0.00
R035 On 05/11/2020	Bond Future			Sell	23	0.00
R035 On 05/11/2020	Bond Future			Buy	36	0.00
R035 On 05/11/2020	Bond Future			Sell	36	0.00
R035 On 05/11/2020	Bond Future			Buy	71	0.00
R035 On 05/11/2020	Bond Future			Sell	71	0.00
R035 On 05/11/2020	Bond Future			Buy	216	0.00
R035 On 05/11/2020	Bond Future			Sell	216	0.00
R035 On 05/11/2020	Bond Future			Buy	349	0.00
R035 On 05/11/2020	Bond Future			Sell	349	0.00
R035 On 05/11/2020	Bond Future			Buy	500	0.00
R035 On 05/11/2020	Bond Future			Sell	500	0.00

R035 On 05/11/2020	Bond Future		Buy	710	0.00
R035 On 05/11/2020	Bond Future		Sell	710	0.00
R035 On 05/11/2020	Bond Future		Buy	995	0.00
R035 On 05/11/2020	Bond Future		Sell	995	0.00
R035 On 05/11/2020	Bond Future		Sell	1,495	0.00
R035 On 05/11/2020	Bond Future		Buy	1,495	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		Buy	89	0.00
2044 On 05/11/2020	Bond Future		Sell	89	0.00
2044 On 05/11/2020	Bond Future		Sell	89	0.00
2044 On 05/11/2020	Bond Future		Buy	89	0.00

**R2048 Bond Future**

R248 On 05/11/2020	Bond Future		Buy	1	0.00
R248 On 05/11/2020	Bond Future		Sell	1	0.00
R248 On 05/11/2020	Bond Future		Buy	4	0.00
R248 On 05/11/2020	Bond Future		Sell	4	0.00
R248 On 05/11/2020	Bond Future		Buy	5	0.00
R248 On 05/11/2020	Bond Future		Sell	5	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Buy	8	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Sell	8	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Sell	8	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Buy	8	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Buy	23	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Sell	23	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Sell	23	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Buy	23	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Buy	30	0.00
R248 On 04/02/2021	Bond Future	10.75	Call Sell	30	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Sell	30	0.00
R248 On 04/02/2021	Bond Future	11.50	Call Buy	30	0.00
R248 On 05/11/2020	Bond Future		Buy	59	0.00
R248 On 05/11/2020	Bond Future		Sell	59	0.00
R248 On 05/11/2020	Bond Future		Buy	64	0.00
R248 On 05/11/2020	Bond Future		Sell	64	0.00
R248 On 05/11/2020	Bond Future		Sell	228	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 05/11/2020			Buy	228	0.00
R248 On 05/11/2020			Buy	228	0.00
R248 On 05/11/2020			Sell	228	0.00
R248 On 05/11/2020			Buy	282	0.00
R248 On 05/11/2020			Sell	282	0.00
R248 On 04/02/2021	10.75	Call	Buy	366	0.00
R248 On 04/02/2021	10.75	Call	Sell	366	0.00
R248 On 04/02/2021	11.50	Call	Sell	366	0.00
R248 On 04/02/2021	11.50	Call	Buy	366	0.00
R248 On 04/02/2021	10.75	Call	Buy	400	0.00
R248 On 04/02/2021	10.75	Call	Sell	400	0.00
R248 On 04/02/2021	11.50	Call	Sell	400	0.00
R248 On 04/02/2021	11.50	Call	Buy	400	0.00
R248 On 05/11/2020			Buy	415	0.00
R248 On 05/11/2020			Sell	415	0.00
R248 On 04/02/2021	10.75	Call	Buy	1,763	0.00
R248 On 04/02/2021	10.75	Call	Sell	1,763	0.00
R248 On 04/02/2021	11.50	Call	Sell	1,763	0.00
R248 On 04/02/2021	11.50	Call	Buy	1,763	0.00
R248 On 04/02/2021	10.75	Call	Sell	2,590	0.00
R248 On 04/02/2021	10.75	Call	Buy	2,590	0.00
R248 On 04/02/2021	11.50	Call	Buy	2,590	0.00
R248 On 04/02/2021	11.50	Call	Sell	2,590	0.00
<b>R214 Bond Future</b>					
R214 On 05/11/2020			Buy	70	0.00
R214 On 05/11/2020			Sell	70	0.00
R214 On 05/11/2020			Buy	70	0.00
R214 On 05/11/2020			Sell	70	0.00
R214 On 05/11/2020			Buy	622	0.00
R214 On 05/11/2020			Sell	622	0.00
R214 On 05/11/2020			Buy	622	0.00
R214 On 05/11/2020			Sell	622	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>45,094</b>	<b>0.00</b>