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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 23/10/2020

TO DATE : 23/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 05/11/2020	Index Future		Buy	14	0.00
ALBI On 05/11/2020	Index Future		Sell	14	0.00
ALBI On 04/02/2021	Index Future		Buy	14	0.00
ALBI On 04/02/2021	Index Future		Sell	14	0.00
<b>I2050 Bond Future</b>					
2050 On 04/02/2021	Bond Future		Sell	10	0.00
2050 On 04/02/2021	Bond Future		Buy	10	0.00
2050 On 04/02/2021	Bond Future		Sell	10	0.00
2050 On 04/02/2021	Bond Future		Buy	10	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2020	Bond Future		Sell	44	0.00

R186 On 05/11/2020	Bond Future	Buy	44	0.00
R186 On 05/11/2020	Bond Future	Sell	50	0.00
R186 On 05/11/2020	Bond Future	Buy	50	0.00
R186 On 05/11/2020	Bond Future	Sell	78	0.00
R186 On 05/11/2020	Bond Future	Buy	78	0.00
R186 On 05/11/2020	Bond Future	Buy	172	0.00
R186 On 05/11/2020	Bond Future	Sell	172	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	Sell	25	0.00
2030 On 05/11/2020	Bond Future	Buy	25	0.00
2030 On 05/11/2020	Bond Future	Buy	32	0.00
2030 On 05/11/2020	Bond Future	Sell	32	0.00
2030 On 05/11/2020	Bond Future	Buy	38	0.00
2030 On 05/11/2020	Bond Future	Sell	38	0.00
2030 On 05/11/2020	Bond Future	Sell	41	0.00
2030 On 05/11/2020	Bond Future	Buy	41	0.00
2030 On 05/11/2020	Bond Future	Sell	48	0.00
2030 On 05/11/2020	Bond Future	Buy	48	0.00
2030 On 05/11/2020	Bond Future	Sell	68	0.00
2030 On 05/11/2020	Bond Future	Buy	68	0.00
2030 On 05/11/2020	Bond Future	Sell	70	0.00
2030 On 05/11/2020	Bond Future	Buy	70	0.00
2030 On 05/11/2020	Bond Future	Sell	76	0.00
2030 On 05/11/2020	Bond Future	Buy	76	0.00
2030 On 05/11/2020	Bond Future	Sell	80	0.00
2030 On 05/11/2020	Bond Future	Buy	80	0.00
2030 On 05/11/2020	Bond Future	Sell	95	0.00
2030 On 05/11/2020	Bond Future	Buy	95	0.00
2030 On 05/11/2020	Bond Future	Sell	114	0.00
2030 On 05/11/2020	Bond Future	Buy	114	0.00
2030 On 05/11/2020	Bond Future	Sell	169	0.00
2030 On 05/11/2020	Bond Future	Buy	169	0.00
2030 On 05/11/2020	Bond Future	Buy	197	0.00
2030 On 05/11/2020	Bond Future	Sell	197	0.00
2030 On 05/11/2020	Bond Future	Sell	720	0.00
2030 On 05/11/2020	Bond Future	Buy	720	0.00
2030 On 05/11/2020	Bond Future	Sell	811	0.00
2030 On 05/11/2020	Bond Future	Buy	811	0.00
2030 On 05/11/2020	Bond Future	Buy	2,050	0.00
2030 On 05/11/2020	Bond Future	Sell	2,050	0.00

**R2032 Bond Future**

2032 On 05/11/2020	Bond Future	Sell	13	0.00
2032 On 05/11/2020	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020	Bond Future		Sell	25	0.00
2032 On 05/11/2020	Bond Future		Buy	25	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	36	0.00
2032 On 05/11/2020	Bond Future		Buy	36	0.00
2032 On 05/11/2020	Bond Future		Sell	51	0.00
2032 On 05/11/2020	Bond Future		Buy	51	0.00
2032 On 05/11/2020	Bond Future		Sell	61	0.00
2032 On 05/11/2020	Bond Future		Buy	61	0.00
2032 On 05/11/2020	Bond Future		Sell	91	0.00
2032 On 05/11/2020	Bond Future		Buy	91	0.00
2032 On 05/11/2020	Bond Future		Sell	387	0.00
2032 On 05/11/2020	Bond Future		Buy	387	0.00
2032 On 05/11/2020	Bond Future		Sell	435	0.00
2032 On 05/11/2020	Bond Future		Buy	435	0.00
2032 On 05/11/2020	Bond Future		Sell	1,100	0.00
2032 On 05/11/2020	Bond Future		Buy	1,100	0.00
<b>R2035 Bond Future</b>					
R035 On 04/02/2021	Bond Future		Sell	53	0.00
R035 On 04/02/2021	Bond Future		Buy	53	0.00
R035 On 04/02/2021	Bond Future		Sell	53	0.00
R035 On 04/02/2021	Bond Future		Buy	53	0.00
R035 On 04/02/2021	Bond Future		Sell	70	0.00
R035 On 04/02/2021	Bond Future		Buy	70	0.00
R035 On 04/02/2021	Bond Future		Sell	125	0.00
R035 On 04/02/2021	Bond Future		Buy	125	0.00
R035 On 04/02/2021	Bond Future		Sell	300	0.00
R035 On 04/02/2021	Bond Future		Buy	300	0.00
R035 On 04/02/2021	Bond Future		Sell	495	0.00
R035 On 04/02/2021	Bond Future		Buy	495	0.00
R035 On 05/11/2020	Bond Future		Sell	3,993	0.00
R035 On 05/11/2020	Bond Future		Buy	3,993	0.00
<b>R2037 Bond Future</b>					
2037 On 05/11/2020	Bond Future		Buy	75	0.00
2037 On 05/11/2020	Bond Future		Sell	75	0.00
2037 On 04/02/2021	Bond Future		Sell	75	0.00
2037 On 04/02/2021	Bond Future		Buy	75	0.00

2037 On 05/11/2020	Bond Future	Buy	120	0.00
2037 On 05/11/2020	Bond Future	Sell	120	0.00
2037 On 04/02/2021	Bond Future	Sell	120	0.00
2037 On 04/02/2021	Bond Future	Buy	120	0.00
2037 On 05/11/2020	Bond Future	Buy	208	0.00
2037 On 05/11/2020	Bond Future	Sell	208	0.00
2037 On 04/02/2021	Bond Future	Sell	208	0.00
2037 On 04/02/2021	Bond Future	Buy	208	0.00
2037 On 05/11/2020	Bond Future	Buy	228	0.00
2037 On 05/11/2020	Bond Future	Sell	228	0.00
2037 On 04/02/2021	Bond Future	Sell	228	0.00
2037 On 04/02/2021	Bond Future	Buy	228	0.00
2037 On 05/11/2020	Bond Future	Buy	331	0.00
2037 On 05/11/2020	Bond Future	Sell	331	0.00
2037 On 04/02/2021	Bond Future	Sell	331	0.00
2037 On 04/02/2021	Bond Future	Buy	331	0.00
2037 On 05/11/2020	Bond Future	Buy	405	0.00
2037 On 05/11/2020	Bond Future	Sell	405	0.00
2037 On 04/02/2021	Bond Future	Sell	405	0.00
2037 On 04/02/2021	Bond Future	Buy	405	0.00
2037 On 05/11/2020	Bond Future	Buy	452	0.00
2037 On 05/11/2020	Bond Future	Sell	452	0.00
2037 On 04/02/2021	Bond Future	Sell	452	0.00
2037 On 04/02/2021	Bond Future	Buy	452	0.00
2037 On 05/11/2020	Bond Future	Buy	519	0.00
2037 On 05/11/2020	Bond Future	Sell	519	0.00
2037 On 04/02/2021	Bond Future	Sell	519	0.00
2037 On 04/02/2021	Bond Future	Buy	519	0.00
2037 On 05/11/2020	Bond Future	Buy	2,200	0.00
2037 On 05/11/2020	Bond Future	Sell	2,200	0.00
2037 On 05/11/2020	Bond Future	Buy	4,028	0.00
2037 On 05/11/2020	Bond Future	Sell	4,028	0.00
2037 On 05/11/2020	Bond Future	Buy	6,228	0.00
2037 On 05/11/2020	Bond Future	Sell	6,228	0.00
2037 On 05/11/2020	Bond Future	Buy	7,797	0.00
2037 On 05/11/2020	Bond Future	Sell	7,797	0.00
2037 On 04/02/2021	Bond Future	Sell	7,797	0.00
2037 On 04/02/2021	Bond Future	Buy	7,797	0.00
2037 On 05/11/2020	Bond Future	Buy	11,657	0.00
2037 On 05/11/2020	Bond Future	Sell	11,657	0.00
2037 On 04/02/2021	Bond Future	Sell	11,657	0.00
2037 On 04/02/2021	Bond Future	Buy	11,657	0.00
2037 On 05/11/2020	Bond Future	Buy	22,680	0.00
2037 On 05/11/2020	Bond Future	Sell	22,680	0.00
2037 On 04/02/2021	Bond Future	Sell	22,680	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/02/2021	Bond Future		Buy	22,680	0.00
2037 On 05/11/2020	Bond Future		Sell	44,472	0.00
2037 On 05/11/2020	Bond Future		Buy	44,472	0.00
2037 On 04/02/2021	Bond Future		Buy	44,472	0.00
2037 On 04/02/2021	Bond Future		Sell	44,472	0.00
<b>R2040 Bond Future</b>					
2040 On 05/11/2020	Bond Future		Buy	23	0.00
2040 On 05/11/2020	Bond Future		Sell	23	0.00
2040 On 04/02/2021	Bond Future		Sell	23	0.00
2040 On 04/02/2021	Bond Future		Buy	23	0.00
2040 On 05/11/2020	Bond Future		Buy	33	0.00
2040 On 05/11/2020	Bond Future		Sell	33	0.00
2040 On 04/02/2021	Bond Future		Sell	33	0.00
2040 On 04/02/2021	Bond Future		Buy	33	0.00
2040 On 05/11/2020	Bond Future		Buy	52	0.00
2040 On 05/11/2020	Bond Future		Sell	52	0.00
2040 On 04/02/2021	Bond Future		Sell	52	0.00
2040 On 04/02/2021	Bond Future		Buy	52	0.00
2040 On 05/11/2020	Bond Future		Buy	58	0.00
2040 On 05/11/2020	Bond Future		Sell	58	0.00
2040 On 04/02/2021	Bond Future		Sell	58	0.00
2040 On 04/02/2021	Bond Future		Buy	58	0.00
2040 On 05/11/2020	Bond Future		Buy	80	0.00
2040 On 05/11/2020	Bond Future		Sell	80	0.00
2040 On 04/02/2021	Bond Future		Sell	80	0.00
2040 On 04/02/2021	Bond Future		Buy	80	0.00
2040 On 05/11/2020	Bond Future		Buy	128	0.00
2040 On 05/11/2020	Bond Future		Sell	128	0.00
2040 On 04/02/2021	Bond Future		Sell	128	0.00
2040 On 04/02/2021	Bond Future		Buy	128	0.00
2040 On 05/11/2020	Bond Future		Buy	321	0.00
2040 On 05/11/2020	Bond Future		Sell	321	0.00
2040 On 04/02/2021	Bond Future		Sell	321	0.00
2040 On 04/02/2021	Bond Future		Buy	321	0.00
2040 On 05/11/2020	Bond Future		Buy	391	0.00
2040 On 05/11/2020	Bond Future		Sell	391	0.00
2040 On 04/02/2021	Bond Future		Sell	391	0.00
2040 On 04/02/2021	Bond Future		Buy	391	0.00
2040 On 05/11/2020	Bond Future		Sell	1,366	0.00

2040 On 05/11/2020	Bond Future	Buy	1,366	0.00
2040 On 05/11/2020	Bond Future	Buy	2,937	0.00
2040 On 05/11/2020	Bond Future	Sell	2,937	0.00
2040 On 04/02/2021	Bond Future	Sell	2,937	0.00
2040 On 04/02/2021	Bond Future	Buy	2,937	0.00
2040 On 05/11/2020	Bond Future	Buy	5,347	0.00
2040 On 05/11/2020	Bond Future	Sell	5,347	0.00
2040 On 04/02/2021	Bond Future	Sell	5,347	0.00
2040 On 04/02/2021	Bond Future	Buy	5,347	0.00
2040 On 05/11/2020	Bond Future	Buy	8,803	0.00
2040 On 05/11/2020	Bond Future	Sell	8,803	0.00
2040 On 04/02/2021	Bond Future	Sell	8,803	0.00
2040 On 04/02/2021	Bond Future	Buy	8,803	0.00
2040 On 05/11/2020	Bond Future	Buy	18,173	0.00
2040 On 05/11/2020	Bond Future	Sell	18,173	0.00
2040 On 04/02/2021	Bond Future	Buy	18,173	0.00
2040 On 04/02/2021	Bond Future	Sell	18,173	0.00

**R2044 Bond Future**

2044 On 05/11/2020	Bond Future	Buy	1,720	0.00
2044 On 05/11/2020	Bond Future	Sell	1,720	0.00

**R213 Bond Future**

R213 On 05/11/2020	Bond Future	Buy	7,781	0.00
R213 On 05/11/2020	Bond Future	Sell	7,781	0.00

**Grand Total for Daily Detailed Turnover: 286,243 0.00**