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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/11/2020

TO DATE : 05/11/2020

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 04/02/2021	Index Future		Sell	6	0.00
ALBI On 04/02/2021	Index Future		Buy	6	0.00
ALBI On 04/02/2021	Index Future		Buy	6	0.00
ALBI On 04/02/2021	Index Future		Sell	6	0.00

#### Govi Total Return Index

GOVI On 04/02/2021	GOVI		Sell	1	0.00
GOVI On 04/02/2021	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Buy	2	0.00
GOVI On 05/11/2020	GOVI		Sell	2	0.00
GOVI On 04/02/2021	GOVI		Buy	2	0.00
GOVI On 04/02/2021	GOVI		Sell	2	0.00
GOVI On 05/11/2020	GOVI		Buy	13	0.00

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GOVI On 05/11/2020	GOVI	Sell	13	0.00
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**R186 Bond Future**

R186 On 04/02/2021	Bond Future	Sell	1	0.00
R186 On 04/02/2021	Bond Future	Buy	1	0.00
R186 On 04/02/2021	Bond Future	Sell	4	0.00
R186 On 04/02/2021	Bond Future	Buy	4	0.00
R186 On 04/02/2021	Bond Future	Sell	29	0.00
R186 On 04/02/2021	Bond Future	Buy	29	0.00
R186 On 04/02/2021	Bond Future	Sell	200	0.00
R186 On 04/02/2021	Bond Future	Buy	200	0.00
R186 On 04/02/2021	Bond Future	Sell	362	0.00
R186 On 04/02/2021	Bond Future	Buy	362	0.00
R186 On 04/02/2021	Bond Future	Sell	396	0.00
R186 On 04/02/2021	Bond Future	Buy	396	0.00
R186 On 04/02/2021	Bond Future	Sell	396	0.00
R186 On 04/02/2021	Bond Future	Buy	396	0.00
R186 On 05/11/2020	Bond Future	Buy	450	0.00
R186 On 05/11/2020	Bond Future	Sell	450	0.00
R186 On 04/02/2021	Bond Future	Sell	450	0.00
R186 On 04/02/2021	Bond Future	Buy	450	0.00

**R197 Bond Future**

R197 On 04/02/2021	Bond Future	Sell	13	0.00
R197 On 04/02/2021	Bond Future	Buy	13	0.00
R197 On 04/02/2021	Bond Future	Buy	13	0.00
R197 On 04/02/2021	Bond Future	Sell	13	0.00

**R2023 Bond Future**

R023 On 04/02/2021	Bond Future	Buy	8	0.00
R023 On 04/02/2021	Bond Future	Sell	8	0.00
R023 On 04/02/2021	Bond Future	Buy	8	0.00
R023 On 04/02/2021	Bond Future	Sell	8	0.00
R023 On 04/02/2021	Bond Future	Buy	107	0.00
R023 On 04/02/2021	Bond Future	Sell	107	0.00
R023 On 04/02/2021	Bond Future	Buy	165	0.00
R023 On 04/02/2021	Bond Future	Sell	165	0.00
R023 On 04/02/2021	Bond Future	Buy	165	0.00
R023 On 04/02/2021	Bond Future	Sell	165	0.00
R023 On 04/02/2021	Bond Future	Sell	240	0.00
R023 On 04/02/2021	Bond Future	Buy	240	0.00

**R2030 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 04/02/2021			Buy	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Sell	2	0.00
2030 On 04/02/2021			Buy	2	0.00
2030 On 05/11/2020	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	9.03	Call	Buy	3	0.00
2030 On 05/11/2020	9.03	Call	Sell	3	0.00
2030 On 04/02/2021			Sell	4	0.00
2030 On 04/02/2021			Buy	4	0.00
2030 On 05/11/2020	9.03	Call	Buy	4	0.00
2030 On 05/11/2020	9.03	Call	Sell	4	0.00
2030 On 05/11/2020	9.03	Call	Buy	5	0.00
2030 On 05/11/2020	9.03	Call	Sell	5	0.00
2030 On 04/02/2021			Sell	7	0.00
2030 On 04/02/2021			Buy	7	0.00
2030 On 05/11/2020	9.03	Call	Buy	7	0.00
2030 On 05/11/2020	9.03	Call	Sell	7	0.00
2030 On 05/11/2020	9.03	Call	Buy	12	0.00
2030 On 05/11/2020	9.03	Call	Sell	12	0.00
2030 On 04/02/2021			Buy	13	0.00
2030 On 04/02/2021			Sell	13	0.00
2030 On 04/02/2021			Buy	13	0.00
2030 On 04/02/2021			Sell	13	0.00
2030 On 05/11/2020	9.03	Call	Buy	14	0.00
2030 On 05/11/2020	9.03	Call	Sell	14	0.00
2030 On 05/11/2020	9.03	Call	Buy	18	0.00
2030 On 05/11/2020	9.03	Call	Sell	18	0.00
2030 On 05/11/2020	9.03	Call	Buy	21	0.00
2030 On 05/11/2020	9.03	Call	Sell	21	0.00
2030 On 04/02/2021	9.35	Put	Sell	24	0.00
2030 On 04/02/2021	9.35	Put	Buy	24	0.00
2030 On 04/02/2021	9.30	Put	Sell	24	0.00
2030 On 04/02/2021	9.30	Put	Buy	24	0.00
2030 On 05/11/2020	9.03	Call	Buy	26	0.00
2030 On 05/11/2020	9.03	Call	Sell	26	0.00
2030 On 05/11/2020	9.03	Call	Buy	27	0.00
2030 On 05/11/2020	9.03	Call	Sell	27	0.00
2030 On 04/02/2021	9.35	Put	Sell	30	0.00

2030 On 04/02/2021	Bond Future	9.35	Put	Buy	30	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	30	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	30	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	31	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	31	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	32	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	32	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	34	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	34	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	34	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	34	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	37	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	37	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	43	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	43	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	47	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	47	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	47	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	47	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	52	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	52	0.00
2030 On 04/02/2021	Bond Future			Buy	60	0.00
2030 On 04/02/2021	Bond Future			Sell	60	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	69	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	69	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	69	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	69	0.00
2030 On 04/02/2021	Bond Future			Buy	75	0.00
2030 On 04/02/2021	Bond Future			Sell	75	0.00
2030 On 04/02/2021	Bond Future			Buy	81	0.00
2030 On 04/02/2021	Bond Future			Sell	81	0.00
2030 On 04/02/2021	Bond Future			Buy	91	0.00
2030 On 04/02/2021	Bond Future			Sell	91	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	164	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	164	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	168	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	168	0.00
2030 On 04/02/2021	Bond Future			Buy	186	0.00
2030 On 04/02/2021	Bond Future			Sell	186	0.00
2030 On 05/11/2020	Bond Future			Buy	200	0.00
2030 On 05/11/2020	Bond Future			Sell	200	0.00
2030 On 04/02/2021	Bond Future			Sell	200	0.00
2030 On 04/02/2021	Bond Future			Buy	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	208	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	208	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	399	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	399	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	403	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	403	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	456	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	456	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	461	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	461	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	485	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	485	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	512	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	512	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	545	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	545	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	761	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	761	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	761	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	761	0.00
2030 On 04/02/2021	Bond Future			Buy	805	0.00
2030 On 04/02/2021	Bond Future			Sell	805	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	979	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	979	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	1,035	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	1,035	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	1,035	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	1,035	0.00
2030 On 04/02/2021	Bond Future			Buy	1,300	0.00
2030 On 04/02/2021	Bond Future			Sell	1,300	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Buy	2,000	0.00
2030 On 04/02/2021	Bond Future	9.35	Put	Sell	2,000	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Buy	2,000	0.00
2030 On 04/02/2021	Bond Future	9.30	Put	Sell	2,000	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	9,414	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	9,414	0.00

**R2032 Bond Future**

2032 On 04/02/2021	Bond Future			Sell	12	0.00
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2032 On 04/02/2021	Bond Future	Buy	12	0.00
2032 On 04/02/2021	Bond Future	Sell	83	0.00
2032 On 04/02/2021	Bond Future	Buy	83	0.00
2032 On 04/02/2021	Bond Future	Sell	90	0.00
2032 On 04/02/2021	Bond Future	Buy	90	0.00
2032 On 04/02/2021	Bond Future	Sell	130	0.00
2032 On 04/02/2021	Bond Future	Buy	130	0.00
2032 On 04/02/2021	Bond Future	Sell	680	0.00
2032 On 04/02/2021	Bond Future	Buy	680	0.00
2032 On 04/02/2021	Bond Future	Sell	2,270	0.00
2032 On 04/02/2021	Bond Future	Buy	2,270	0.00
2032 On 04/02/2021	Bond Future	Buy	3,175	0.00
2032 On 04/02/2021	Bond Future	Sell	3,175	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Buy	410	0.00
R035 On 05/11/2020	Bond Future	Sell	410	0.00
R035 On 04/02/2021	Bond Future	Sell	410	0.00
R035 On 04/02/2021	Bond Future	Buy	410	0.00

**R2037 Bond Future**

2037 On 04/02/2021	Bond Future	Sell	2	0.00
2037 On 04/02/2021	Bond Future	Buy	2	0.00
2037 On 04/02/2021	Bond Future	Sell	11	0.00
2037 On 04/02/2021	Bond Future	Buy	11	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Sell	60	0.00
2037 On 04/02/2021	Bond Future	Buy	60	0.00
2037 On 04/02/2021	Bond Future	Buy	73	0.00
2037 On 04/02/2021	Bond Future	Sell	73	0.00
2037 On 04/02/2021	Bond Future	Buy	73	0.00
2037 On 04/02/2021	Bond Future	Sell	73	0.00

**R2040 Bond Future**

2040 On 04/02/2021	Bond Future	Sell	1	0.00
2040 On 04/02/2021	Bond Future	Buy	1	0.00
2040 On 04/02/2021	Bond Future	Sell	4	0.00
2040 On 04/02/2021	Bond Future	Buy	4	0.00
2040 On 04/02/2021	Bond Future	Sell	31	0.00
2040 On 04/02/2021	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 04/02/2021	Bond Future		Buy	36	0.00
2040 On 04/02/2021	Bond Future		Sell	36	0.00
2040 On 04/02/2021	Bond Future		Buy	36	0.00
2040 On 04/02/2021	Bond Future		Sell	36	0.00
<b>R2044 Bond Future</b>					
2044 On 04/02/2021	Bond Future		Sell	1	0.00
2044 On 04/02/2021	Bond Future		Buy	1	0.00
2044 On 04/02/2021	Bond Future		Sell	2	0.00
2044 On 04/02/2021	Bond Future		Buy	2	0.00
2044 On 04/02/2021	Bond Future		Sell	9	0.00
2044 On 04/02/2021	Bond Future		Buy	9	0.00
2044 On 04/02/2021	Bond Future		Buy	12	0.00
2044 On 04/02/2021	Bond Future		Sell	12	0.00
2044 On 04/02/2021	Bond Future		Buy	12	0.00
2044 On 04/02/2021	Bond Future		Sell	12	0.00
2044 On 05/11/2020	Bond Future		Buy	500	0.00
2044 On 05/11/2020	Bond Future		Sell	500	0.00
2044 On 04/02/2021	Bond Future		Buy	500	0.00
2044 On 04/02/2021	Bond Future		Sell	500	0.00
<b>R2048 Bond Future</b>					
R248 On 04/02/2021	Bond Future		Sell	1	0.00
R248 On 04/02/2021	Bond Future		Buy	1	0.00
R248 On 04/02/2021	Bond Future		Sell	2	0.00
R248 On 04/02/2021	Bond Future		Buy	2	0.00
R248 On 04/02/2021	Bond Future		Sell	22	0.00
R248 On 04/02/2021	Bond Future		Buy	22	0.00
R248 On 04/02/2021	Bond Future		Sell	25	0.00
R248 On 04/02/2021	Bond Future		Buy	25	0.00
R248 On 04/02/2021	Bond Future		Buy	25	0.00
R248 On 04/02/2021	Bond Future		Sell	25	0.00
R248 On 04/02/2021	Bond Future		Sell	336	0.00
R248 On 04/02/2021	Bond Future		Buy	336	0.00
R248 On 05/11/2020	Bond Future		Buy	400	0.00
R248 On 05/11/2020	Bond Future		Sell	400	0.00
R248 On 04/02/2021	Bond Future		Sell	400	0.00
R248 On 04/02/2021	Bond Future		Buy	400	0.00



**R209 Bond Future**

R209 On 05/11/2020	Bond Future	Buy	200	0.00
R209 On 05/11/2020	Bond Future	Sell	200	0.00
R209 On 04/02/2021	Bond Future	Sell	200	0.00
R209 On 04/02/2021	Bond Future	Buy	200	0.00

**Grand Total for Daily Detailed Turnover:****38,958****0.00**