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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/02/2020

TO DATE : 12/02/2020

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

R186 On 07/05/2020	Bond Future		Sell	7	0.00
R186 On 07/05/2020	Bond Future		Buy	7	0.00
R186 On 07/05/2020	Bond Future		Sell	20	0.00
R186 On 07/05/2020	Bond Future		Buy	20	0.00
R186 On 07/05/2020	Bond Future		Sell	20	0.00
R186 On 07/05/2020	Bond Future		Buy	20	0.00
R186 On 07/05/2020	Bond Future		Sell	21	0.00
R186 On 07/05/2020	Bond Future		Buy	21	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Sell	30	0.00
R186 On 07/05/2020	Bond Future		Buy	30	0.00
R186 On 07/05/2020	Bond Future		Sell	79	0.00
R186 On 07/05/2020	Bond Future		Buy	79	0.00

R186 On 07/05/2020	Bond Future			Sell	91	0.00
R186 On 07/05/2020	Bond Future			Buy	91	0.00
R186 On 07/05/2020	Bond Future			Sell	154	0.00
R186 On 07/05/2020	Bond Future			Buy	154	0.00
R186 On 07/05/2020	Bond Future			Sell	205	0.00
R186 On 07/05/2020	Bond Future			Buy	205	0.00
R186 On 07/05/2020	Bond Future			Buy	349	0.00
R186 On 07/05/2020	Bond Future			Sell	349	0.00
R186 On 07/05/2020	Bond Future			Sell	370	0.00
R186 On 07/05/2020	Bond Future			Buy	370	0.00
R186 On 07/05/2020	Bond Future			Buy	460	0.00
R186 On 07/05/2020	Bond Future			Sell	460	0.00
R186 On 07/05/2020	Bond Future			Sell	1,427	0.00
R186 On 07/05/2020	Bond Future			Buy	1,427	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	8.10	Call	Buy	15	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	15	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	15	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	15	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	15	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	15	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	16	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	16	0.00
2030 On 07/05/2020	Bond Future			Sell	19	0.00
2030 On 07/05/2020	Bond Future			Buy	19	0.00
2030 On 07/05/2020	Bond Future			Buy	101	0.00
2030 On 07/05/2020	Bond Future			Sell	101	0.00

**R2035 Bond Future**

R035 On 04/02/2021	Bond Future	10.14	Put	Buy	38	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Sell	38	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Sell	38	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Buy	38	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Buy	612	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Sell	612	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Sell	612	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Buy	612	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Sell	650	0.00
R035 On 04/02/2021	Bond Future	10.14	Put	Buy	650	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Sell	650	0.00
R035 On 04/02/2021	Bond Future	11.14	Put	Buy	650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2040 Bond Future</b>					
2040 On 07/05/2020			Sell	3	0.00
2040 On 07/05/2020			Buy	3	0.00
2040 On 07/05/2020			Sell	5	0.00
2040 On 07/05/2020			Buy	5	0.00
2040 On 07/05/2020			Sell	9	0.00
2040 On 07/05/2020			Buy	9	0.00
2040 On 07/05/2020			Sell	10	0.00
2040 On 07/05/2020			Buy	10	0.00
2040 On 07/05/2020			Sell	16	0.00
2040 On 07/05/2020			Buy	16	0.00
2040 On 07/05/2020			Sell	16	0.00
2040 On 07/05/2020			Buy	16	0.00
2040 On 07/05/2020			Sell	18	0.00
2040 On 07/05/2020			Buy	18	0.00
2040 On 07/05/2020			Sell	23	0.00
2040 On 07/05/2020			Buy	23	0.00
2040 On 07/05/2020			Sell	318	0.00
2040 On 07/05/2020			Buy	318	0.00
2040 On 07/05/2020			Sell	474	0.00
2040 On 07/05/2020			Buy	474	0.00
2040 On 07/05/2020			Sell	924	0.00
2040 On 07/05/2020			Buy	924	0.00
2040 On 07/05/2020			Buy	1,816	0.00
2040 On 07/05/2020			Sell	1,816	0.00
<b>R2044 Bond Future</b>					
2044 On 07/05/2020			Sell	3	0.00
2044 On 07/05/2020			Buy	3	0.00
2044 On 07/05/2020			Sell	8	0.00
2044 On 07/05/2020			Buy	8	0.00
2044 On 07/05/2020			Sell	10	0.00
2044 On 07/05/2020			Buy	10	0.00
2044 On 07/05/2020			Sell	11	0.00
2044 On 07/05/2020			Buy	11	0.00
2044 On 07/05/2020			Sell	16	0.00
2044 On 07/05/2020			Buy	16	0.00
2044 On 07/05/2020			Sell	27	0.00
2044 On 07/05/2020			Buy	27	0.00
2044 On 07/05/2020			Sell	30	0.00

2044 On 07/05/2020	Bond Future	Buy	30	0.00
2044 On 07/05/2020	Bond Future	Sell	49	0.00
2044 On 07/05/2020	Bond Future	Buy	49	0.00
2044 On 07/05/2020	Bond Future	Sell	51	0.00
2044 On 07/05/2020	Bond Future	Buy	51	0.00
2044 On 07/05/2020	Bond Future	Sell	57	0.00
2044 On 07/05/2020	Bond Future	Buy	57	0.00
2044 On 07/05/2020	Bond Future	Sell	74	0.00
2044 On 07/05/2020	Bond Future	Buy	74	0.00
2044 On 07/05/2020	Bond Future	Buy	211	0.00
2044 On 07/05/2020	Bond Future	Sell	211	0.00
2044 On 07/05/2020	Bond Future	Buy	211	0.00
2044 On 07/05/2020	Bond Future	Sell	211	0.00
2044 On 07/05/2020	Bond Future	Sell	990	0.00
2044 On 07/05/2020	Bond Future	Buy	990	0.00
2044 On 07/05/2020	Bond Future	Sell	1,481	0.00
2044 On 07/05/2020	Bond Future	Buy	1,481	0.00
2044 On 07/05/2020	Bond Future	Sell	2,881	0.00
2044 On 07/05/2020	Bond Future	Buy	2,881	0.00
2044 On 07/05/2020	Bond Future	Sell	5,666	0.00
2044 On 07/05/2020	Bond Future	Buy	5,666	0.00

**R208 Bond Futures**

R208 On 07/05/2020	Bond Future	Sell	5	0.00
R208 On 07/05/2020	Bond Future	Buy	5	0.00
R208 On 07/05/2020	Bond Future	Buy	5	0.00
R208 On 07/05/2020	Bond Future	Sell	5	0.00
R208 On 07/05/2020	Bond Future	Buy	8	0.00
R208 On 07/05/2020	Bond Future	Sell	8	0.00
R208 On 07/05/2020	Bond Future	Buy	24	0.00
R208 On 07/05/2020	Bond Future	Sell	24	0.00
R208 On 07/05/2020	Bond Future	Buy	84	0.00
R208 On 07/05/2020	Bond Future	Sell	84	0.00
R208 On 07/05/2020	Bond Future	Buy	139	0.00
R208 On 07/05/2020	Bond Future	Sell	139	0.00
R208 On 07/05/2020	Bond Future	Sell	143	0.00
R208 On 07/05/2020	Bond Future	Buy	143	0.00
R208 On 07/05/2020	Bond Future	Buy	143	0.00
R208 On 07/05/2020	Bond Future	Sell	143	0.00
R208 On 07/05/2020	Bond Future	Buy	147	0.00
R208 On 07/05/2020	Bond Future	Sell	147	0.00
R208 On 07/05/2020	Bond Future	Buy	158	0.00
R208 On 07/05/2020	Bond Future	Sell	158	0.00
R208 On 07/05/2020	Bond Future	Buy	295	0.00
R208 On 07/05/2020	Bond Future	Sell	295	0.00
R208 On 07/05/2020	Bond Future	Sell	561	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 07/05/2020	Bond Future		Buy	561	0.00
<b>R209 Bond Future</b>					
R209 On 07/05/2020	Bond Future		Buy	16	0.00
R209 On 07/05/2020	Bond Future		Sell	16	0.00
R209 On 07/05/2020	Bond Future		Buy	25	0.00
R209 On 07/05/2020	Bond Future		Sell	25	0.00
R209 On 07/05/2020	Bond Future		Buy	43	0.00
R209 On 07/05/2020	Bond Future		Sell	43	0.00
R209 On 07/05/2020	Bond Future		Buy	47	0.00
R209 On 07/05/2020	Bond Future		Sell	47	0.00
R209 On 07/05/2020	Bond Future		Buy	78	0.00
R209 On 07/05/2020	Bond Future		Sell	78	0.00
R209 On 07/05/2020	Bond Future		Buy	81	0.00
R209 On 07/05/2020	Bond Future		Sell	81	0.00
R209 On 07/05/2020	Bond Future		Buy	91	0.00
R209 On 07/05/2020	Bond Future		Sell	91	0.00
R209 On 07/05/2020	Bond Future		Buy	117	0.00
R209 On 07/05/2020	Bond Future		Sell	117	0.00
R209 On 07/05/2020	Bond Future		Buy	1,569	0.00
R209 On 07/05/2020	Bond Future		Sell	1,569	0.00
R209 On 07/05/2020	Bond Future		Buy	2,345	0.00
R209 On 07/05/2020	Bond Future		Sell	2,345	0.00
R209 On 07/05/2020	Bond Future		Buy	4,564	0.00
R209 On 07/05/2020	Bond Future		Sell	4,564	0.00
R209 On 07/05/2020	Bond Future		Sell	8,976	0.00
R209 On 07/05/2020	Bond Future		Buy	8,976	0.00
<b>R212 Bond Future</b>					
R212 On 07/05/2020	Bond Future		Buy	34	0.00
R212 On 07/05/2020	Bond Future		Sell	34	0.00
R212 On 07/05/2020	Bond Future		Buy	466	0.00
R212 On 07/05/2020	Bond Future		Sell	466	0.00
R212 On 07/05/2020	Bond Future		Buy	500	0.00
R212 On 07/05/2020	Bond Future		Sell	500	0.00
<b>R213 Bond Future</b>					
R213 On 07/05/2020	Bond Future		Buy	588	0.00
R213 On 07/05/2020	Bond Future		Sell	588	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>42,736</b>	<b>0.00</b>