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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 10/07/2020

TO DATE : 10/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 06/08/2020	Index Future		Sell	5	0.00
ALBI On 06/08/2020	Index Future		Buy	5	0.00
<b>I2050 Bond Future</b>					
2050 On 06/08/2020	Bond Future		Buy	82	0.00
2050 On 06/08/2020	Bond Future		Sell	82	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Sell	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	5	0.00
JBAF On 15/12/2020	Jibar Tradeable Future		Buy	5	0.00

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JBAF On 15/12/2020	Jibar Tradeable Future		Sell	5	0.00
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**R186 Bond Future**

R186 On 06/08/2020	Bond Future		Buy	4	0.00
R186 On 06/08/2020	Bond Future		Sell	4	0.00
R186 On 06/08/2020	Bond Future		Buy	11	0.00
R186 On 06/08/2020	Bond Future		Sell	11	0.00
R186 On 06/08/2020	Bond Future		Buy	18	0.00
R186 On 06/08/2020	Bond Future		Sell	18	0.00
R186 On 06/08/2020	Bond Future		Buy	38	0.00
R186 On 06/08/2020	Bond Future		Sell	38	0.00
R186 On 06/08/2020	Bond Future		Buy	56	0.00
R186 On 06/08/2020	Bond Future		Sell	56	0.00
R186 On 06/08/2020	Bond Future		Buy	80	0.00
R186 On 06/08/2020	Bond Future		Sell	80	0.00
R186 On 06/08/2020	Bond Future		Buy	130	0.00
R186 On 06/08/2020	Bond Future		Sell	130	0.00
R186 On 06/08/2020	Bond Future		Buy	150	0.00
R186 On 06/08/2020	Bond Future		Sell	150	0.00
R186 On 06/08/2020	Bond Future		Buy	270	0.00
R186 On 06/08/2020	Bond Future		Sell	270	0.00
R186 On 06/08/2020	Bond Future		Buy	363	0.00
R186 On 06/08/2020	Bond Future		Sell	363	0.00
R186 On 06/08/2020	Bond Future		Buy	550	0.00
R186 On 06/08/2020	Bond Future		Sell	550	0.00
R186 On 06/08/2020	Bond Future		Buy	610	0.00
R186 On 06/08/2020	Bond Future		Sell	610	0.00
R186 On 06/08/2020	Bond Future		Buy	1,670	0.00
R186 On 06/08/2020	Bond Future		Sell	1,670	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future		Buy	32	0.00
2030 On 06/08/2020	Bond Future		Sell	32	0.00
2030 On 06/08/2020	Bond Future		Buy	32	0.00
2030 On 06/08/2020	Bond Future		Sell	32	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	65	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	65	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	82	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	82	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	98	0.00
2030 On 05/11/2020	Bond Future	9.99	Put	98	0.00
2030 On 06/08/2020	Bond Future		Buy	175	0.00
2030 On 06/08/2020	Bond Future		Sell	175	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020	9.99	Put	Sell	189	0.00
2030 On 05/11/2020	9.99	Put	Buy	189	0.00
2030 On 06/08/2020			Sell	350	0.00
2030 On 06/08/2020			Buy	350	0.00
2030 On 05/11/2020	9.99	Put	Sell	1,989	0.00
2030 On 05/11/2020	9.99	Put	Buy	1,989	0.00
2030 On 05/11/2020	9.99	Put	Sell	2,577	0.00
2030 On 05/11/2020	9.99	Put	Buy	2,577	0.00
2030 On 05/11/2020	9.99	Put	Buy	5,000	0.00
2030 On 05/11/2020	9.99	Put	Sell	5,000	0.00
<b>R2032 Bond Future</b>					
2032 On 06/08/2020			Sell	6	0.00
2032 On 06/08/2020			Buy	6	0.00
2032 On 06/08/2020			Sell	40	0.00
2032 On 06/08/2020			Buy	40	0.00
2032 On 06/08/2020			Sell	550	0.00
2032 On 06/08/2020			Buy	550	0.00
<b>R2035 Bond Future</b>					
R035 On 06/08/2020			Buy	3	0.00
R035 On 06/08/2020			Sell	3	0.00
R035 On 06/08/2020			Buy	23	0.00
R035 On 06/08/2020			Sell	23	0.00
<b>R2037 Bond Future</b>					
2037 On 06/08/2020			Sell	16	0.00
2037 On 06/08/2020			Buy	16	0.00
2037 On 06/08/2020			Sell	19	0.00
2037 On 06/08/2020			Buy	19	0.00
2037 On 06/08/2020			Sell	24	0.00
2037 On 06/08/2020			Buy	24	0.00
2037 On 06/08/2020			Sell	30	0.00
2037 On 06/08/2020			Buy	30	0.00
2037 On 06/08/2020			Sell	34	0.00
2037 On 06/08/2020			Buy	34	0.00
2037 On 06/08/2020			Sell	35	0.00
2037 On 06/08/2020			Buy	35	0.00

2037 On 06/08/2020	Bond Future	Sell	42	0.00
2037 On 06/08/2020	Bond Future	Buy	42	0.00
2037 On 06/08/2020	Bond Future	Sell	43	0.00
2037 On 06/08/2020	Bond Future	Buy	43	0.00
2037 On 06/08/2020	Bond Future	Sell	62	0.00
2037 On 06/08/2020	Bond Future	Buy	62	0.00
2037 On 06/08/2020	Bond Future	Sell	100	0.00
2037 On 06/08/2020	Bond Future	Buy	100	0.00
2037 On 06/08/2020	Bond Future	Sell	484	0.00
2037 On 06/08/2020	Bond Future	Buy	484	0.00
2037 On 06/08/2020	Bond Future	Sell	720	0.00
2037 On 06/08/2020	Bond Future	Buy	720	0.00
2037 On 06/08/2020	Bond Future	Sell	1,409	0.00
2037 On 06/08/2020	Bond Future	Buy	1,409	0.00
2037 On 06/08/2020	Bond Future	Buy	2,956	0.00
2037 On 06/08/2020	Bond Future	Sell	2,956	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	6	0.00
2040 On 06/08/2020	Bond Future	Sell	6	0.00
2040 On 06/08/2020	Bond Future	Buy	22	0.00
2040 On 06/08/2020	Bond Future	Sell	22	0.00

**R2044 Bond Future**

2044 On 06/08/2020	Bond Future	Sell	1	0.00
2044 On 06/08/2020	Bond Future	Buy	1	0.00
2044 On 06/08/2020	Bond Future	Buy	12	0.00
2044 On 06/08/2020	Bond Future	Sell	12	0.00
2044 On 06/08/2020	Bond Future	Buy	16	0.00
2044 On 06/08/2020	Bond Future	Sell	16	0.00
2044 On 06/08/2020	Bond Future	Buy	18	0.00
2044 On 06/08/2020	Bond Future	Sell	18	0.00
2044 On 06/08/2020	Bond Future	Buy	18	0.00
2044 On 06/08/2020	Bond Future	Sell	18	0.00
2044 On 06/08/2020	Bond Future	Buy	20	0.00
2044 On 06/08/2020	Bond Future	Sell	20	0.00
2044 On 06/08/2020	Bond Future	Buy	25	0.00
2044 On 06/08/2020	Bond Future	Sell	25	0.00
2044 On 06/08/2020	Bond Future	Buy	26	0.00
2044 On 06/08/2020	Bond Future	Sell	26	0.00
2044 On 06/08/2020	Bond Future	Buy	29	0.00
2044 On 06/08/2020	Bond Future	Sell	29	0.00
2044 On 06/08/2020	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2020			Sell	30	0.00
2044 On 06/08/2020			Buy	30	0.00
2044 On 06/08/2020			Sell	30	0.00
2044 On 06/08/2020			Buy	41	0.00
2044 On 06/08/2020			Sell	41	0.00
2044 On 06/08/2020			Buy	48	0.00
2044 On 06/08/2020			Sell	48	0.00
2044 On 06/08/2020			Buy	54	0.00
2044 On 06/08/2020			Sell	54	0.00
2044 On 06/08/2020			Buy	66	0.00
2044 On 06/08/2020			Sell	66	0.00
2044 On 06/08/2020			Buy	77	0.00
2044 On 06/08/2020			Sell	77	0.00
2044 On 06/08/2020			Buy	103	0.00
2044 On 06/08/2020			Sell	103	0.00
2044 On 06/08/2020			Buy	109	0.00
2044 On 06/08/2020			Sell	109	0.00
2044 On 06/08/2020			Buy	113	0.00
2044 On 06/08/2020			Sell	113	0.00
2044 On 06/08/2020			Buy	495	0.00
2044 On 06/08/2020			Sell	495	0.00
2044 On 06/08/2020			Sell	500	0.00
2044 On 06/08/2020			Buy	500	0.00
2044 On 06/08/2020			Sell	565	0.00
2044 On 06/08/2020			Buy	565	0.00
2044 On 06/08/2020			Buy	740	0.00
2044 On 06/08/2020			Sell	740	0.00
2044 On 06/08/2020			Buy	1,439	0.00
2044 On 06/08/2020			Sell	1,439	0.00
2044 On 06/08/2020			Buy	2,944	0.00
2044 On 06/08/2020			Sell	2,944	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020			Sell	6	0.00
R248 On 06/08/2020			Buy	6	0.00
R248 On 06/08/2020			Sell	11	0.00
R248 On 06/08/2020			Buy	11	0.00
R248 On 06/08/2020			Buy	12	0.00
R248 On 06/08/2020			Sell	12	0.00

R248 On 06/08/2020	Bond Future	Sell	15	0.00
R248 On 06/08/2020	Bond Future	Buy	15	0.00
R248 On 06/08/2020	Bond Future	Sell	16	0.00
R248 On 06/08/2020	Bond Future	Buy	16	0.00
R248 On 06/08/2020	Bond Future	Sell	22	0.00
R248 On 06/08/2020	Bond Future	Buy	22	0.00
R248 On 06/08/2020	Bond Future	Sell	26	0.00
R248 On 06/08/2020	Bond Future	Buy	26	0.00
R248 On 06/08/2020	Bond Future	Sell	38	0.00
R248 On 06/08/2020	Bond Future	Buy	38	0.00
R248 On 06/08/2020	Bond Future	Sell	56	0.00
R248 On 06/08/2020	Bond Future	Buy	56	0.00
R248 On 06/08/2020	Bond Future	Sell	58	0.00
R248 On 06/08/2020	Bond Future	Buy	58	0.00
R248 On 06/08/2020	Bond Future	Sell	68	0.00
R248 On 06/08/2020	Bond Future	Buy	68	0.00
R248 On 06/08/2020	Bond Future	Sell	81	0.00
R248 On 06/08/2020	Bond Future	Buy	81	0.00
R248 On 06/08/2020	Bond Future	Sell	117	0.00
R248 On 06/08/2020	Bond Future	Buy	117	0.00
R248 On 06/08/2020	Bond Future	Sell	189	0.00
R248 On 06/08/2020	Bond Future	Buy	189	0.00
R248 On 06/08/2020	Bond Future	Sell	205	0.00
R248 On 06/08/2020	Bond Future	Buy	205	0.00
R248 On 06/08/2020	Bond Future	Sell	217	0.00
R248 On 06/08/2020	Bond Future	Buy	217	0.00
R248 On 06/08/2020	Bond Future	Sell	237	0.00
R248 On 06/08/2020	Bond Future	Buy	237	0.00
R248 On 06/08/2020	Bond Future	Sell	306	0.00
R248 On 06/08/2020	Bond Future	Buy	306	0.00
R248 On 06/08/2020	Bond Future	Sell	392	0.00
R248 On 06/08/2020	Bond Future	Buy	392	0.00
R248 On 06/08/2020	Bond Future	Sell	475	0.00
R248 On 06/08/2020	Bond Future	Buy	475	0.00
R248 On 06/08/2020	Bond Future	Sell	527	0.00
R248 On 06/08/2020	Bond Future	Buy	527	0.00
R248 On 06/08/2020	Bond Future	Buy	557	0.00
R248 On 06/08/2020	Bond Future	Sell	557	0.00
R248 On 06/08/2020	Bond Future	Sell	799	0.00
R248 On 06/08/2020	Bond Future	Buy	799	0.00
R248 On 06/08/2020	Bond Future	Sell	1,516	0.00
R248 On 06/08/2020	Bond Future	Buy	1,516	0.00
R248 On 06/08/2020	Bond Future	Sell	2,754	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R248 On 06/08/2020	Bond Future		Buy	2,754	0.00
R248 On 06/08/2020	Bond Future		Buy	8,483	0.00
R248 On 06/08/2020	Bond Future		Sell	8,483	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020	Bond Future		Sell	840	0.00
R209 On 06/08/2020	Bond Future		Buy	840	0.00
<b>R210 Bond Future</b>					
R210 On 06/08/2020	Bond Future		Sell	15	0.00
R210 On 06/08/2020	Bond Future		Buy	15	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2020	Bond Future		Sell	13	0.00
R214 On 06/08/2020	Bond Future		Buy	13	0.00
R214 On 06/08/2020	Bond Future		Buy	27	0.00
R214 On 06/08/2020	Bond Future		Sell	27	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>46,862</b>	<b>0.00</b>