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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 07/10/2020

TO DATE : 07/10/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/11/2020			Sell	2	0.00
R186 On 05/11/2020			Buy	2	0.00
R186 On 05/11/2020			Sell	7	0.00
R186 On 05/11/2020			Buy	7	0.00
R186 On 05/11/2020			Sell	14	0.00
R186 On 05/11/2020			Buy	14	0.00
R186 On 05/11/2020			Sell	19	0.00
R186 On 05/11/2020			Buy	19	0.00
R186 On 05/11/2020			Buy	23	0.00
R186 On 05/11/2020			Sell	23	0.00
R186 On 05/11/2020			Sell	36	0.00
R186 On 05/11/2020			Buy	36	0.00
R186 On 05/11/2020			Sell	36	0.00

R186 On 05/11/2020	Bond Future	Buy	36	0.00
R186 On 05/11/2020	Bond Future	Sell	160	0.00
R186 On 05/11/2020	Bond Future	Buy	160	0.00
R186 On 05/11/2020	Bond Future	Buy	215	0.00
R186 On 05/11/2020	Bond Future	Sell	215	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Sell	40	0.00
R035 On 05/11/2020	Bond Future	Buy	40	0.00
R035 On 05/11/2020	Bond Future	Sell	40	0.00
R035 On 05/11/2020	Bond Future	Buy	40	0.00
R035 On 05/11/2020	Bond Future	Buy	52	0.00
R035 On 05/11/2020	Bond Future	Sell	52	0.00
R035 On 05/11/2020	Bond Future	Buy	175	0.00
R035 On 05/11/2020	Bond Future	Sell	175	0.00
R035 On 05/11/2020	Bond Future	Buy	175	0.00
R035 On 05/11/2020	Bond Future	Sell	175	0.00

**R2037 Bond Future**

2037 On 05/11/2020	Bond Future	Sell	5	0.00
2037 On 05/11/2020	Bond Future	Buy	5	0.00
2037 On 05/11/2020	Bond Future	Sell	5	0.00
2037 On 05/11/2020	Bond Future	Buy	5	0.00
2037 On 05/11/2020	Bond Future	Sell	46	0.00
2037 On 05/11/2020	Bond Future	Buy	46	0.00
2037 On 05/11/2020	Bond Future	Buy	46	0.00
2037 On 05/11/2020	Bond Future	Sell	46	0.00

**R2040 Bond Future**

2040 On 05/11/2020	Bond Future	Sell	45	0.00
2040 On 05/11/2020	Bond Future	Buy	45	0.00
2040 On 05/11/2020	Bond Future	Sell	45	0.00
2040 On 05/11/2020	Bond Future	Buy	45	0.00

**R2044 Bond Future**

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

**R209 Bond Future**

R209 On 05/11/2020	Bond Future	Buy	50	0.00
R209 On 05/11/2020	Bond Future	Sell	50	0.00
R209 On 05/11/2020	Bond Future	Sell	50	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 05/11/2020	Bond Future		Buy	50	0.00
<b>R213 Bond Future</b>					
R213 On 05/11/2020	Bond Future		Buy	60	0.00
R213 On 05/11/2020	Bond Future		Sell	60	0.00
R213 On 05/11/2020	Bond Future		Sell	60	0.00
R213 On 05/11/2020	Bond Future		Buy	60	0.00
<b>R214 Bond Future</b>					
R214 On 05/11/2020	Bond Future		Buy	40	0.00
R214 On 05/11/2020	Bond Future		Sell	40	0.00
R214 On 05/11/2020	Bond Future		Buy	40	0.00
R214 On 05/11/2020	Bond Future		Sell	40	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,488</b>	<b>0.00</b>