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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/04/2020

TO DATE : 14/04/2020

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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#### All Bond Index

|                    |              |  |      |   |      |
|--------------------|--------------|--|------|---|------|
| ALBI On 07/05/2020 | Index Future |  | Buy  | 6 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Sell | 6 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Sell | 6 | 0.00 |
| ALBI On 07/05/2020 | Index Future |  | Buy  | 6 | 0.00 |

#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 07/05/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 07/05/2020 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 07/05/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 07/05/2020 | GOVI |  | Sell | 1 | 0.00 |

#### 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  | 5   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 5   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 8   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 8   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 8   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 8   | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 14  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 14  | 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 07/05/2020 | Bond Future | Sell | 20  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 20  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 29  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 29  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 29  | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 29  | 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 | Buy  | 32  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 32  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 50  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 50  | 0.00 |
| R186 On 07/05/2020 | Bond Future | Sell | 100 | 0.00 |
| R186 On 07/05/2020 | Bond Future | Buy  | 100 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Buy  | 115 | 0.00 |
| R186 On 06/08/2020 | Bond Future | Sell | 115 | 0.00 |

**R2030 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2030 On 07/05/2020 | Bond Future | Buy  | 8   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 8   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 8   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 8   | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 160 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 160 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 300 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 300 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Sell | 300 | 0.00 |
| 2030 On 07/05/2020 | Bond Future | Buy  | 300 | 0.00 |

**R2032 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2032 On 07/05/2020 | Bond Future | Buy  | 300 | 0.00 |
| 2032 On 07/05/2020 | Bond Future | Sell | 300 | 0.00 |

**R2035 Bond Future**

| <b>Contract</b>                                 | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> |             |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R035 On 07/05/2020                              | Bond Future   |            | Sell            | 140                     | 0.00        |
| R035 On 07/05/2020                              | Bond Future   |            | Buy             | 140                     | 0.00        |
| R035 On 07/05/2020                              | Bond Future   |            | Buy             | 177                     | 0.00        |
| R035 On 07/05/2020                              | Bond Future   |            | Sell            | 177                     | 0.00        |
| R035 On 07/05/2020                              | Bond Future   |            | Buy             | 177                     | 0.00        |
| R035 On 07/05/2020                              | Bond Future   |            | Sell            | 177                     | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>2,046</b>            | <b>0.00</b> |