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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/06/2020

TO DATE : 30/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 06/08/2020	GOVI		Sell	3	0.00
GOVI On 06/08/2020	GOVI		Buy	3	0.00
<b>I2038 Bond Future</b>					
2038 On 06/08/2020	Bond Future		Buy	10	0.00
2038 On 06/08/2020	Bond Future		Sell	10	0.00
2038 On 06/08/2020	Bond Future		Buy	20	0.00
2038 On 06/08/2020	Bond Future		Sell	20	0.00
2038 On 06/08/2020	Bond Future		Buy	370	0.00
2038 On 06/08/2020	Bond Future		Sell	370	0.00
2038 On 06/08/2020	Bond Future		Sell	400	0.00
2038 On 06/08/2020	Bond Future		Buy	400	0.00

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**R186 Bond Future**

R186 On 06/08/2020	Bond Future	Buy	20	0.00
R186 On 06/08/2020	Bond Future	Sell	20	0.00
R186 On 06/08/2020	Bond Future	Buy	20	0.00
R186 On 06/08/2020	Bond Future	Sell	20	0.00
R186 On 06/08/2020	Bond Future	Buy	31	0.00
R186 On 06/08/2020	Bond Future	Sell	31	0.00
R186 On 06/08/2020	Bond Future	Buy	36	0.00
R186 On 06/08/2020	Bond Future	Sell	36	0.00
R186 On 06/08/2020	Bond Future	Sell	42	0.00
R186 On 06/08/2020	Bond Future	Buy	42	0.00
R186 On 06/08/2020	Bond Future	Buy	57	0.00
R186 On 06/08/2020	Bond Future	Sell	57	0.00
R186 On 06/08/2020	Bond Future	Buy	63	0.00
R186 On 06/08/2020	Bond Future	Sell	63	0.00
R186 On 06/08/2020	Bond Future	Buy	69	0.00
R186 On 06/08/2020	Bond Future	Sell	69	0.00
R186 On 06/08/2020	Bond Future	Sell	94	0.00
R186 On 06/08/2020	Bond Future	Buy	94	0.00
R186 On 06/08/2020	Bond Future	Buy	269	0.00
R186 On 06/08/2020	Bond Future	Sell	269	0.00
R186 On 06/08/2020	Bond Future	Sell	525	0.00
R186 On 06/08/2020	Bond Future	Buy	525	0.00
R186 On 06/08/2020	Bond Future	Sell	1,620	0.00
R186 On 06/08/2020	Bond Future	Buy	1,620	0.00
R186 On 06/08/2020	Bond Future	Sell	1,965	0.00
R186 On 06/08/2020	Bond Future	Buy	1,965	0.00
R186 On 06/08/2020	Bond Future	Buy	3,721	0.00
R186 On 06/08/2020	Bond Future	Sell	3,721	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future	Sell	50	0.00
2030 On 06/08/2020	Bond Future	Buy	50	0.00
2030 On 06/08/2020	Bond Future	Sell	510	0.00
2030 On 06/08/2020	Bond Future	Buy	510	0.00
2030 On 06/08/2020	Bond Future	Sell	804	0.00
2030 On 06/08/2020	Bond Future	Buy	804	0.00
2030 On 06/08/2020	Bond Future	Sell	1,314	0.00
2030 On 06/08/2020	Bond Future	Buy	1,314	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future	Buy	6	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/08/2020	Bond Future		Sell	6	0.00
<b>R2037 Bond Future</b>					
2037 On 06/08/2020	Bond Future		Sell	9	0.00
2037 On 06/08/2020	Bond Future		Buy	9	0.00
2037 On 06/08/2020	Bond Future		Sell	16	0.00
2037 On 06/08/2020	Bond Future		Buy	16	0.00
2037 On 06/08/2020	Bond Future		Sell	162	0.00
2037 On 06/08/2020	Bond Future		Buy	162	0.00
2037 On 06/08/2020	Bond Future		Sell	200	0.00
2037 On 06/08/2020	Bond Future		Buy	200	0.00
2037 On 06/08/2020	Bond Future		Sell	387	0.00
2037 On 06/08/2020	Bond Future		Buy	387	0.00
<b>R2040 Bond Future</b>					
2040 On 06/08/2020	Bond Future		Sell	91	0.00
2040 On 06/08/2020	Bond Future		Buy	91	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020	Bond Future		Sell	10	0.00
R248 On 06/08/2020	Bond Future		Buy	10	0.00
R248 On 06/08/2020	Bond Future		Sell	13	0.00
R248 On 06/08/2020	Bond Future		Buy	13	0.00
R248 On 06/08/2020	Bond Future		Sell	30	0.00
R248 On 06/08/2020	Bond Future		Buy	30	0.00
R248 On 06/08/2020	Bond Future		Buy	104	0.00
R248 On 06/08/2020	Bond Future		Sell	104	0.00
R248 On 06/08/2020	Bond Future		Buy	109	0.00
R248 On 06/08/2020	Bond Future		Sell	109	0.00
R248 On 06/08/2020	Bond Future		Buy	176	0.00
R248 On 06/08/2020	Bond Future		Sell	176	0.00
R248 On 06/08/2020	Bond Future		Sell	389	0.00
R248 On 06/08/2020	Bond Future		Buy	389	0.00
R248 On 06/08/2020	Bond Future		Sell	397	0.00
R248 On 06/08/2020	Bond Future		Buy	397	0.00
R248 On 06/08/2020	Bond Future		Sell	1,050	0.00
R248 On 06/08/2020	Bond Future		Buy	1,050	0.00
R248 On 06/08/2020	Bond Future		Sell	1,500	0.00

R248 On 06/08/2020	Bond Future	Buy	1,500	0.00
<b>R209 Bond Future</b>				
R209 On 06/08/2020	Bond Future	Buy	20	0.00
R209 On 06/08/2020	Bond Future	Sell	20	0.00
R209 On 06/08/2020	Bond Future	Sell	20	0.00
R209 On 06/08/2020	Bond Future	Buy	20	0.00
R209 On 06/08/2020	Bond Future	Sell	117	0.00
R209 On 06/08/2020	Bond Future	Buy	117	0.00
R209 On 06/08/2020	Bond Future	Sell	212	0.00
R209 On 06/08/2020	Bond Future	Buy	212	0.00
R209 On 06/08/2020	Bond Future	Sell	212	0.00
R209 On 06/08/2020	Bond Future	Buy	212	0.00
R209 On 06/08/2020	Bond Future	Sell	1,531	0.00
R209 On 06/08/2020	Bond Future	Buy	1,531	0.00
R209 On 06/08/2020	Bond Future	Sell	1,805	0.00
R209 On 06/08/2020	Bond Future	Buy	1,805	0.00
R209 On 06/08/2020	Bond Future	Buy	3,453	0.00
R209 On 06/08/2020	Bond Future	Sell	3,453	0.00
<b>R212 Bond Future</b>				
R212 On 06/08/2020	Bond Future	Buy	162	0.00
R212 On 06/08/2020	Bond Future	Sell	162	0.00
<b>R213 Bond Future</b>				
R213 On 06/08/2020	Bond Future	Buy	139	0.00
R213 On 06/08/2020	Bond Future	Sell	139	0.00
<b>R214 Bond Future</b>				
R214 On 06/08/2020	Bond Future	Sell	30	0.00
R214 On 06/08/2020	Bond Future	Buy	30	0.00
R214 On 06/08/2020	Bond Future	Sell	358	0.00
R214 On 06/08/2020	Bond Future	Buy	358	0.00
R214 On 06/08/2020	Bond Future	Sell	657	0.00
R214 On 06/08/2020	Bond Future	Buy	657	0.00
R214 On 06/08/2020	Bond Future	Buy	1,045	0.00
R214 On 06/08/2020	Bond Future	Sell	1,045	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>26,423</b>	<b>0.00</b>