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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/05/2020

TO DATE : 14/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	2	0.00
GOVI On 06/08/2020	GOVI		Buy	2	0.00

#### I2025 Bond Future

2025 On 06/08/2020	Bond Future		Buy	7	0.00
2025 On 06/08/2020	Bond Future		Sell	7	0.00
2025 On 06/08/2020	Bond Future		Buy	8	0.00
2025 On 06/08/2020	Bond Future		Sell	8	0.00
2025 On 06/08/2020	Bond Future		Buy	10	0.00
2025 On 06/08/2020	Bond Future		Sell	10	0.00
2025 On 06/08/2020	Bond Future		Buy	16	0.00

2025 On 06/08/2020	Bond Future	Sell	16	0.00
2025 On 06/08/2020	Bond Future	Buy	20	0.00
2025 On 06/08/2020	Bond Future	Sell	20	0.00
2025 On 06/08/2020	Bond Future	Buy	20	0.00
2025 On 06/08/2020	Bond Future	Sell	20	0.00
2025 On 06/08/2020	Bond Future	Buy	27	0.00
2025 On 06/08/2020	Bond Future	Sell	27	0.00
2025 On 06/08/2020	Bond Future	Buy	38	0.00
2025 On 06/08/2020	Bond Future	Sell	38	0.00
2025 On 06/08/2020	Bond Future	Buy	41	0.00
2025 On 06/08/2020	Bond Future	Sell	41	0.00
2025 On 06/08/2020	Bond Future	Buy	47	0.00
2025 On 06/08/2020	Bond Future	Sell	47	0.00
2025 On 06/08/2020	Bond Future	Buy	48	0.00
2025 On 06/08/2020	Bond Future	Sell	48	0.00
2025 On 06/08/2020	Bond Future	Buy	56	0.00
2025 On 06/08/2020	Bond Future	Sell	56	0.00
2025 On 06/08/2020	Bond Future	Buy	80	0.00
2025 On 06/08/2020	Bond Future	Sell	80	0.00
2025 On 06/08/2020	Bond Future	Buy	91	0.00
2025 On 06/08/2020	Bond Future	Sell	91	0.00
2025 On 06/08/2020	Bond Future	Buy	110	0.00
2025 On 06/08/2020	Bond Future	Sell	110	0.00
2025 On 06/08/2020	Bond Future	Buy	111	0.00
2025 On 06/08/2020	Bond Future	Sell	111	0.00
2025 On 06/08/2020	Bond Future	Buy	113	0.00
2025 On 06/08/2020	Bond Future	Sell	113	0.00
2025 On 06/08/2020	Bond Future	Buy	121	0.00
2025 On 06/08/2020	Bond Future	Sell	121	0.00
2025 On 06/08/2020	Bond Future	Buy	129	0.00
2025 On 06/08/2020	Bond Future	Sell	129	0.00
2025 On 06/08/2020	Bond Future	Buy	183	0.00
2025 On 06/08/2020	Bond Future	Sell	183	0.00
2025 On 06/08/2020	Bond Future	Buy	223	0.00
2025 On 06/08/2020	Bond Future	Sell	223	0.00
2025 On 06/08/2020	Bond Future	Buy	261	0.00
2025 On 06/08/2020	Bond Future	Sell	261	0.00
2025 On 06/08/2020	Bond Future	Buy	348	0.00
2025 On 06/08/2020	Bond Future	Sell	348	0.00
2025 On 06/08/2020	Bond Future	Sell	2,108	0.00
2025 On 06/08/2020	Bond Future	Buy	2,108	0.00

**I2033 Bond Future**

2033 On 06/08/2020	Bond Future	Sell	300	0.00
2033 On 06/08/2020	Bond Future	Buy	300	0.00
2033 On 06/08/2020	Bond Future	Sell	300	0.00
2033 On 06/08/2020	Bond Future	Buy	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 06/08/2020			Sell	150	0.00
R186 On 06/08/2020			Buy	150	0.00
R186 On 06/08/2020			Buy	150	0.00
R186 On 06/08/2020			Sell	150	0.00
<b>R2030 Bond Future</b>					
2030 On 06/08/2020			Sell	2	0.00
2030 On 06/08/2020			Buy	2	0.00
2030 On 06/08/2020			Sell	5	0.00
2030 On 06/08/2020			Buy	5	0.00
2030 On 06/08/2020			Sell	7	0.00
2030 On 06/08/2020			Buy	7	0.00
2030 On 06/08/2020			Sell	15	0.00
2030 On 06/08/2020			Buy	15	0.00
2030 On 06/08/2020			Sell	22	0.00
2030 On 06/08/2020			Buy	22	0.00
2030 On 06/08/2020			Sell	23	0.00
2030 On 06/08/2020			Buy	23	0.00
2030 On 06/08/2020			Sell	32	0.00
2030 On 06/08/2020			Buy	32	0.00
2030 On 06/08/2020			Sell	52	0.00
2030 On 06/08/2020			Buy	52	0.00
2030 On 06/08/2020			Sell	59	0.00
2030 On 06/08/2020			Buy	59	0.00
2030 On 06/08/2020			Sell	145	0.00
2030 On 06/08/2020			Buy	145	0.00
2030 On 06/08/2020			Sell	162	0.00
2030 On 06/08/2020			Buy	162	0.00
2030 On 06/08/2020			Sell	196	0.00
2030 On 06/08/2020			Buy	196	0.00
2030 On 06/08/2020			Sell	221	0.00
2030 On 06/08/2020			Buy	221	0.00
2030 On 06/08/2020			Sell	941	0.00
2030 On 06/08/2020			Buy	941	0.00
<b>R2032 Bond Future</b>					
2032 On 06/08/2020			Sell	103	0.00
2032 On 06/08/2020			Buy	103	0.00
2032 On 06/08/2020			Sell	487	0.00
2032 On 06/08/2020			Buy	487	0.00

2032 On 06/08/2020	Bond Future	Buy	590	0.00
2032 On 06/08/2020	Bond Future	Sell	590	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future	Buy	17	0.00
R035 On 06/08/2020	Bond Future	Sell	17	0.00
R035 On 06/08/2020	Bond Future	Buy	57	0.00
R035 On 06/08/2020	Bond Future	Sell	57	0.00
R035 On 06/08/2020	Bond Future	Sell	74	0.00
R035 On 06/08/2020	Bond Future	Buy	74	0.00
R035 On 06/08/2020	Bond Future	Sell	98	0.00
R035 On 06/08/2020	Bond Future	Buy	98	0.00
R035 On 06/08/2020	Bond Future	Sell	460	0.00
R035 On 06/08/2020	Bond Future	Buy	460	0.00
R035 On 06/08/2020	Bond Future	Sell	558	0.00
R035 On 06/08/2020	Bond Future	Buy	558	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	35	0.00
2040 On 06/08/2020	Bond Future	Sell	35	0.00
2040 On 06/08/2020	Bond Future	Buy	176	0.00
2040 On 06/08/2020	Bond Future	Sell	176	0.00
2040 On 06/08/2020	Bond Future	Sell	211	0.00
2040 On 06/08/2020	Bond Future	Buy	211	0.00

**R2044 Bond Future**

2044 On 06/08/2020	Bond Future	Buy	2	0.00
2044 On 06/08/2020	Bond Future	Sell	2	0.00
2044 On 06/08/2020	Bond Future	Buy	5	0.00
2044 On 06/08/2020	Bond Future	Sell	5	0.00
2044 On 06/08/2020	Bond Future	Buy	8	0.00
2044 On 06/08/2020	Bond Future	Sell	8	0.00
2044 On 06/08/2020	Bond Future	Buy	17	0.00
2044 On 06/08/2020	Bond Future	Sell	17	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	59	0.00
2044 On 06/08/2020	Bond Future	Sell	59	0.00
2044 On 06/08/2020	Bond Future	Buy	67	0.00
2044 On 06/08/2020	Bond Future	Sell	67	0.00
2044 On 06/08/2020	Bond Future	Sell	149	0.00
2044 On 06/08/2020	Bond Future	Buy	149	0.00
2044 On 06/08/2020	Bond Future	Buy	149	0.00
2044 On 06/08/2020	Bond Future	Sell	149	0.00
2044 On 06/08/2020	Bond Future	Buy	163	0.00
2044 On 06/08/2020	Bond Future	Sell	163	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
2044 On 06/08/2020			Buy	221	0.00
2044 On 06/08/2020			Sell	221	0.00
2044 On 06/08/2020			Buy	250	0.00
2044 On 06/08/2020			Sell	250	0.00
2044 On 06/08/2020			Sell	369	0.00
2044 On 06/08/2020			Buy	369	0.00
2044 On 06/08/2020			Sell	817	0.00
2044 On 06/08/2020			Buy	817	0.00
<b>R2048 Bond Future</b>					
R248 On 06/08/2020			Buy	6	0.00
R248 On 06/08/2020			Sell	6	0.00
<b>R208 Bond Futures</b>					
R208 On 06/08/2020			Sell	7	0.00
R208 On 06/08/2020			Buy	7	0.00
R208 On 06/08/2020			Sell	7	0.00
R208 On 06/08/2020			Buy	7	0.00
<b>R212 Bond Future</b>					
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,251</b>	<b>0.00</b>