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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/06/2020

TO DATE : 25/06/2020

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

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		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
GOVI On 06/08/2020	GOVI		Sell	3	0.00
GOVI On 06/08/2020	GOVI		Buy	3	0.00

#### R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	180	0.00
R186 On 06/08/2020	Bond Future		Sell	180	0.00
R186 On 06/08/2020	Bond Future		Sell	180	0.00

R186 On 06/08/2020	Bond Future	Buy	180	0.00
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**R2030 Bond Future**

2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 06/08/2020	Bond Future	Buy	240	0.00
2030 On 06/08/2020	Bond Future	Sell	240	0.00
2030 On 06/08/2020	Bond Future	Sell	240	0.00
2030 On 06/08/2020	Bond Future	Buy	240	0.00

**R2032 Bond Future**

2032 On 06/08/2020	Bond Future	Sell	270	0.00
2032 On 06/08/2020	Bond Future	Buy	270	0.00
2032 On 06/08/2020	Bond Future	Sell	270	0.00
2032 On 06/08/2020	Bond Future	Buy	270	0.00

**R2035 Bond Future**

R035 On 06/08/2020	Bond Future	Buy	200	0.00
R035 On 06/08/2020	Bond Future	Sell	200	0.00
R035 On 06/08/2020	Bond Future	Sell	200	0.00
R035 On 06/08/2020	Bond Future	Buy	200	0.00

**R2037 Bond Future**

2037 On 06/08/2020	Bond Future	Buy	130	0.00
2037 On 06/08/2020	Bond Future	Sell	130	0.00
2037 On 06/08/2020	Bond Future	Sell	130	0.00
2037 On 06/08/2020	Bond Future	Buy	130	0.00
2037 On 06/08/2020	Bond Future	Sell	159	0.00
2037 On 06/08/2020	Bond Future	Buy	159	0.00
2037 On 06/08/2020	Bond Future	Sell	305	0.00
2037 On 06/08/2020	Bond Future	Buy	305	0.00
2037 On 06/08/2020	Bond Future	Sell	907	0.00
2037 On 06/08/2020	Bond Future	Buy	907	0.00
2037 On 06/08/2020	Bond Future	Sell	1,371	0.00
2037 On 06/08/2020	Bond Future	Buy	1,371	0.00
2037 On 06/08/2020	Bond Future	Sell	1,371	0.00
2037 On 06/08/2020	Bond Future	Buy	1,371	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	37	0.00
2040 On 06/08/2020	Bond Future	Sell	37	0.00
2040 On 06/08/2020	Bond Future	Sell	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020	Bond Future		Buy	37	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020	Bond Future		Sell	1,661	0.00
R209 On 06/08/2020	Bond Future		Buy	1,661	0.00
R209 On 06/08/2020	Bond Future		Buy	1,661	0.00
R209 On 06/08/2020	Bond Future		Sell	1,661	0.00
R209 On 06/08/2020	Bond Future		Sell	1,661	0.00
R209 On 06/08/2020	Bond Future		Buy	1,661	0.00
R209 On 06/08/2020	Bond Future		Buy	1,661	0.00
R209 On 06/08/2020	Bond Future		Sell	1,661	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,882</b>	<b>0.00</b>