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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/08/2020

TO DATE : 17/08/2020

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

GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Sell	1	0.00

#### R186 Bond Future

R186 On 05/11/2020	Bond Future		Sell	10	0.00
R186 On 05/11/2020	Bond Future		Buy	10	0.00
R186 On 05/11/2020	Bond Future		Buy	11	0.00
R186 On 05/11/2020	Bond Future		Sell	11	0.00
R186 On 05/11/2020	Bond Future		Buy	11	0.00
R186 On 05/11/2020	Bond Future		Sell	11	0.00
R186 On 05/11/2020	Bond Future		Buy	18	0.00

R186 On 05/11/2020	Bond Future			Sell	18	0.00
R186 On 05/11/2020	Bond Future			Sell	18	0.00
R186 On 05/11/2020	Bond Future			Buy	18	0.00
R186 On 05/11/2020	Bond Future			Buy	57	0.00
R186 On 05/11/2020	Bond Future			Sell	57	0.00
R186 On 05/11/2020	Bond Future			Buy	74	0.00
R186 On 05/11/2020	Bond Future			Sell	74	0.00
R186 On 05/11/2020	Bond Future			Buy	277	0.00
R186 On 05/11/2020	Bond Future			Sell	277	0.00
R186 On 05/11/2020	Bond Future			Buy	291	0.00
R186 On 05/11/2020	Bond Future			Sell	291	0.00
R186 On 05/11/2020	Bond Future			Buy	721	0.00
R186 On 05/11/2020	Bond Future			Sell	721	0.00

**R2030 Bond Future**

2030 On 05/11/2020	Bond Future	10.37	Put	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	3	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	3	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	4	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	4	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	5	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	5	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	7	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	7	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	14	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	14	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	27	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	27	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	31	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	31	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	37	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	37	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	208	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	208	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	399	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	399	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	403	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	403	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	456	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	456	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	461	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	461	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	512	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	512	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 05/11/2020 Bond Future	10.37	Put	Sell	545	0.00
2030 On 05/11/2020 Bond Future	10.37	Put	Buy	545	0.00
2030 On 05/11/2020 Bond Future	10.37	Put	Sell	7,414	0.00
2030 On 05/11/2020 Bond Future	10.37	Put	Buy	7,414	0.00
<b>R2040 Bond Future</b>					
2040 On 05/11/2020 Bond Future			Sell	9	0.00
2040 On 05/11/2020 Bond Future			Buy	9	0.00
2040 On 05/11/2020 Bond Future			Sell	17	0.00
2040 On 05/11/2020 Bond Future			Buy	17	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,044</b>	<b>0.00</b>