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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/10/2020

TO DATE : 21/10/2020

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

#### I2025 Bond Future

2025 On 05/11/2020	Bond Future		Buy	2	0.00
2025 On 05/11/2020	Bond Future		Sell	2	0.00
2025 On 05/11/2020	Bond Future		Sell	2	0.00
2025 On 05/11/2020	Bond Future		Buy	2	0.00

**R186 Bond Future**

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	11	0.00
R186 On 05/11/2020	Bond Future	Sell	50	0.00
R186 On 05/11/2020	Bond Future	Buy	50	0.00
R186 On 05/11/2020	Bond Future	Buy	53	0.00
R186 On 05/11/2020	Bond Future	Sell	53	0.00
R186 On 05/11/2020	Bond Future	Buy	105	0.00
R186 On 05/11/2020	Bond Future	Sell	105	0.00
R186 On 05/11/2020	Bond Future	Buy	105	0.00
R186 On 05/11/2020	Bond Future	Sell	105	0.00

**R2030 Bond Future**

2030 On 04/02/2021	Bond Future	Buy	8	0.00
2030 On 04/02/2021	Bond Future	Sell	8	0.00
2030 On 04/02/2021	Bond Future	Buy	8	0.00
2030 On 04/02/2021	Bond Future	Sell	8	0.00
2030 On 05/11/2020	Bond Future	Buy	13	0.00
2030 On 05/11/2020	Bond Future	Sell	13	0.00
2030 On 05/11/2020	Bond Future	Sell	13	0.00
2030 On 05/11/2020	Bond Future	Buy	13	0.00
2030 On 04/02/2021	Bond Future	Buy	13	0.00
2030 On 04/02/2021	Bond Future	Sell	13	0.00
2030 On 04/02/2021	Bond Future	Buy	50	0.00
2030 On 04/02/2021	Bond Future	Sell	50	0.00
2030 On 04/02/2021	Bond Future	Buy	161	0.00
2030 On 04/02/2021	Bond Future	Sell	161	0.00
2030 On 04/02/2021	Bond Future	Buy	4,160	0.00
2030 On 04/02/2021	Bond Future	Sell	4,160	0.00
2030 On 04/02/2021	Bond Future	Sell	4,400	0.00
2030 On 04/02/2021	Bond Future	Buy	4,400	0.00

**R2035 Bond Future**

R035 On 05/11/2020	Bond Future	Sell	501	0.00
R035 On 05/11/2020	Bond Future	Buy	501	0.00

**R2037 Bond Future**

2037 On 05/11/2020	Bond Future	Sell	513	0.00
2037 On 05/11/2020	Bond Future	Buy	513	0.00
2037 On 05/11/2020	Bond Future	Buy	7,450	0.00
2037 On 05/11/2020	Bond Future	Sell	7,450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2040 Bond Future</b>					
2040 On 04/02/2021	Bond Future		Sell	9	0.00
2040 On 04/02/2021	Bond Future		Buy	9	0.00
2040 On 04/02/2021	Bond Future		Sell	9	0.00
2040 On 04/02/2021	Bond Future		Buy	9	0.00
2040 On 04/02/2021	Bond Future		Sell	14	0.00
2040 On 04/02/2021	Bond Future		Buy	14	0.00
2040 On 04/02/2021	Bond Future		Sell	20	0.00
2040 On 04/02/2021	Bond Future		Buy	20	0.00
2040 On 04/02/2021	Bond Future		Sell	45	0.00
2040 On 04/02/2021	Bond Future		Buy	45	0.00
2040 On 04/02/2021	Bond Future		Sell	57	0.00
2040 On 04/02/2021	Bond Future		Buy	57	0.00
2040 On 04/02/2021	Bond Future		Sell	65	0.00
2040 On 04/02/2021	Bond Future		Buy	65	0.00
2040 On 04/02/2021	Bond Future		Buy	108	0.00
2040 On 04/02/2021	Bond Future		Sell	108	0.00
2040 On 04/02/2021	Bond Future		Sell	108	0.00
2040 On 04/02/2021	Bond Future		Buy	108	0.00
2040 On 04/02/2021	Bond Future		Sell	183	0.00
2040 On 04/02/2021	Bond Future		Buy	183	0.00
2040 On 04/02/2021	Bond Future		Sell	4,728	0.00
2040 On 04/02/2021	Bond Future		Buy	4,728	0.00
2040 On 04/02/2021	Bond Future		Buy	5,000	0.00
2040 On 04/02/2021	Bond Future		Sell	5,000	0.00
<b>R2044 Bond Future</b>					
2044 On 05/11/2020	Bond Future		Buy	150	0.00
2044 On 05/11/2020	Bond Future		Sell	150	0.00
2044 On 05/11/2020	Bond Future		Sell	150	0.00
2044 On 05/11/2020	Bond Future		Buy	150	0.00
<b>R212 Bond Future</b>					
R212 On 05/11/2020	Bond Future		Buy	250	0.00
R212 On 05/11/2020	Bond Future		Sell	250	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,528</b>	<b>0.00</b>