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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/12/2019

TO DATE : 23/12/2019

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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#### Govi Total Return Index

|                    |      |  |      |   |      |
|--------------------|------|--|------|---|------|
| GOVI On 06/02/2020 | GOVI |  | Sell | 1 | 0.00 |
| GOVI On 06/02/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 06/02/2020 | GOVI |  | Buy  | 1 | 0.00 |
| GOVI On 06/02/2020 | GOVI |  | Sell | 1 | 0.00 |

#### R186 Bond Future

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| R186 On 06/02/2020 | Bond Future |  | Buy  | 60  | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Sell | 60  | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Buy  | 60  | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Sell | 60  | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Buy  | 116 | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Sell | 116 | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Sell | 116 | 0.00 |
| R186 On 06/02/2020 | Bond Future |  | Buy  | 116 | 0.00 |

**R2030 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2030 On 06/02/2020 | Bond Future | Sell | 15  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 15  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 19  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 19  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 29  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 29  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 60  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 60  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 62  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 62  | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Sell | 125 | 0.00 |
| 2030 On 06/02/2020 | Bond Future | Buy  | 125 | 0.00 |

**R2032 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| 2032 On 06/02/2020 | Bond Future | Sell | 72 | 0.00 |
| 2032 On 06/02/2020 | Bond Future | Buy  | 72 | 0.00 |

**R2037 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2037 On 06/02/2020 | Bond Future | Buy  | 100 | 0.00 |
| 2037 On 06/02/2020 | Bond Future | Sell | 100 | 0.00 |

**R2048 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R248 On 06/02/2020 | Bond Future | Buy  | 40 | 0.00 |
| R248 On 06/02/2020 | Bond Future | Sell | 40 | 0.00 |

**Grand Total for Daily Detailed Turnover:****876 0.00**