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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/01/2020

TO DATE : 20/01/2020

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

GOVI On 06/02/2020	GOVI		Buy	582	0.00
GOVI On 06/02/2020	GOVI		Sell	582	0.00
GOVI On 07/05/2020	GOVI		Buy	582	0.00
GOVI On 07/05/2020	GOVI		Sell	582	0.00

#### R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	26	0.00
R186 On 06/02/2020	Bond Future		Buy	26	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Sell	40	0.00
R186 On 06/02/2020	Bond Future		Buy	40	0.00

R186 On 06/02/2020	Bond Future	Sell	51	0.00
R186 On 06/02/2020	Bond Future	Buy	51	0.00
R186 On 06/02/2020	Bond Future	Sell	107	0.00
R186 On 06/02/2020	Bond Future	Buy	107	0.00
R186 On 06/02/2020	Bond Future	Buy	400	0.00
R186 On 06/02/2020	Bond Future	Sell	400	0.00
R186 On 06/02/2020	Bond Future	Sell	423	0.00
R186 On 06/02/2020	Bond Future	Buy	423	0.00
R186 On 06/02/2020	Bond Future	Buy	500	0.00
R186 On 06/02/2020	Bond Future	Sell	500	0.00
R186 On 06/02/2020	Bond Future	Buy	647	0.00
R186 On 06/02/2020	Bond Future	Sell	647	0.00

**R2030 Bond Future**

2030 On 07/05/2020	Bond Future	Buy	50	0.00
2030 On 07/05/2020	Bond Future	Sell	50	0.00
2030 On 07/05/2020	Bond Future	Buy	50	0.00
2030 On 07/05/2020	Bond Future	Sell	50	0.00
2030 On 06/02/2020	Bond Future	Sell	200	0.00
2030 On 06/02/2020	Bond Future	Buy	200	0.00

**R2032 Bond Future**

2032 On 07/05/2020	Bond Future	Sell	22	0.00
2032 On 07/05/2020	Bond Future	Buy	22	0.00
2032 On 07/05/2020	Bond Future	Sell	39	0.00
2032 On 07/05/2020	Bond Future	Buy	39	0.00
2032 On 07/05/2020	Bond Future	Sell	43	0.00
2032 On 07/05/2020	Bond Future	Buy	43	0.00
2032 On 06/02/2020	Bond Future	Sell	100	0.00
2032 On 06/02/2020	Bond Future	Buy	100	0.00
2032 On 07/05/2020	Bond Future	Sell	141	0.00
2032 On 07/05/2020	Bond Future	Buy	141	0.00
2032 On 07/05/2020	Bond Future	Sell	178	0.00
2032 On 07/05/2020	Bond Future	Buy	178	0.00
2032 On 07/05/2020	Bond Future	Buy	309	0.00
2032 On 07/05/2020	Bond Future	Sell	309	0.00
2032 On 07/05/2020	Bond Future	Sell	315	0.00
2032 On 07/05/2020	Bond Future	Buy	315	0.00
2032 On 07/05/2020	Bond Future	Sell	869	0.00
2032 On 07/05/2020	Bond Future	Buy	869	0.00
2032 On 06/02/2020	Bond Future	Sell	900	0.00
2032 On 06/02/2020	Bond Future	Buy	900	0.00
2032 On 07/05/2020	Bond Future	Sell	1,639	0.00
2032 On 07/05/2020	Bond Future	Buy	1,639	0.00
2032 On 07/05/2020	Bond Future	Buy	3,555	0.00
2032 On 07/05/2020	Bond Future	Sell	3,555	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2035 Bond Future</b>					
R035 On 06/02/2020	Bond Future		Sell	250	0.00
R035 On 06/02/2020	Bond Future		Buy	250	0.00
<b>R2044 Bond Future</b>					
2044 On 06/02/2020	Bond Future		Sell	850	0.00
2044 On 06/02/2020	Bond Future		Buy	850	0.00
<b>R2048 Bond Future</b>					
R248 On 06/02/2020	Bond Future		Sell	1,800	0.00
R248 On 06/02/2020	Bond Future		Buy	1,800	0.00
<b>R209 Bond Future</b>					
R209 On 06/02/2020	Bond Future		Sell	7	0.00
R209 On 06/02/2020	Bond Future		Buy	7	0.00
R209 On 06/02/2020	Bond Future		Sell	7	0.00
R209 On 06/02/2020	Bond Future		Buy	7	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>14,742</b>	<b>0.00</b>