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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/01/2020

TO DATE : 22/01/2020

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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	3	0.00
GOVI On 06/02/2020	GOVI		Sell	3	0.00
GOVI On 07/05/2020	GOVI		Sell	3	0.00
GOVI On 07/05/2020	GOVI		Buy	3	0.00
GOVI On 06/02/2020	GOVI		Buy	10	0.00
GOVI On 06/02/2020	GOVI		Sell	10	0.00
GOVI On 07/05/2020	GOVI		Sell	10	0.00
GOVI On 07/05/2020	GOVI		Buy	10	0.00
GOVI On 06/02/2020	GOVI		Buy	40	0.00
GOVI On 06/02/2020	GOVI		Sell	40	0.00
GOVI On 07/05/2020	GOVI		Sell	40	0.00
GOVI On 07/05/2020	GOVI		Buy	40	0.00
GOVI On 06/02/2020	GOVI		Buy	53	0.00
GOVI On 06/02/2020	GOVI		Buy	53	0.00

GOVI On 06/02/2020	GOVI	Sell	53	0.00
GOVI On 06/02/2020	GOVI	Sell	53	0.00
GOVI On 07/05/2020	GOVI	Buy	53	0.00
GOVI On 07/05/2020	GOVI	Sell	53	0.00
GOVI On 07/05/2020	GOVI	Sell	53	0.00
GOVI On 07/05/2020	GOVI	Buy	53	0.00

**I2025 Bond Future**

2025 On 06/02/2020	Bond Future	Sell	3,000	0.00
2025 On 06/02/2020	Bond Future	Buy	3,000	0.00
2025 On 07/05/2020	Bond Future	Buy	3,000	0.00
2025 On 07/05/2020	Bond Future	Sell	3,000	0.00

**R186 Bond Future**

R186 On 06/02/2020	Bond Future	Buy	75	0.00
R186 On 06/02/2020	Bond Future	Sell	75	0.00
R186 On 06/02/2020	Bond Future	Sell	75	0.00
R186 On 06/02/2020	Bond Future	Buy	75	0.00
R186 On 06/02/2020	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Sell	143	0.00
R186 On 07/05/2020	Bond Future	Buy	143	0.00

**R2023 Bond Future**

R023 On 07/05/2020	Bond Future	Sell	10	0.00
R023 On 07/05/2020	Bond Future	Buy	10	0.00
R023 On 07/05/2020	Bond Future	Sell	13	0.00
R023 On 07/05/2020	Bond Future	Buy	13	0.00
R023 On 07/05/2020	Bond Future	Sell	50	0.00
R023 On 07/05/2020	Bond Future	Buy	50	0.00
R023 On 07/05/2020	Bond Future	Sell	187	0.00
R023 On 07/05/2020	Bond Future	Buy	187	0.00
R023 On 07/05/2020	Bond Future	Buy	256	0.00
R023 On 07/05/2020	Bond Future	Sell	256	0.00
R023 On 07/05/2020	Bond Future	Buy	516	0.00
R023 On 07/05/2020	Bond Future	Sell	516	0.00

**R2035 Bond Future**

R035 On 06/02/2020	Bond Future	Buy	110	0.00
R035 On 06/02/2020	Bond Future	Sell	110	0.00

**R2037 Bond Future**

2037 On 06/02/2020	Bond Future	Buy	22	0.00
2037 On 06/02/2020	Bond Future	Sell	22	0.00
2037 On 06/02/2020	Bond Future	Buy	26	0.00
2037 On 06/02/2020	Bond Future	Sell	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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2037 On 06/02/2020	Bond Future		Buy	45	0.00
2037 On 06/02/2020	Bond Future		Sell	45	0.00
2037 On 06/02/2020	Bond Future		Buy	181	0.00
2037 On 06/02/2020	Bond Future		Sell	181	0.00
2037 On 06/02/2020	Bond Future		Buy	268	0.00
2037 On 06/02/2020	Bond Future		Sell	268	0.00
2037 On 06/02/2020	Bond Future		Buy	507	0.00
2037 On 06/02/2020	Bond Future		Sell	507	0.00
2037 On 06/02/2020	Bond Future		Buy	528	0.00
2037 On 06/02/2020	Bond Future		Sell	528	0.00
2037 On 06/02/2020	Bond Future		Buy	1,200	0.00
2037 On 06/02/2020	Bond Future		Sell	1,200	0.00
2037 On 06/02/2020	Bond Future		Sell	1,577	0.00
2037 On 06/02/2020	Bond Future		Buy	1,577	0.00

**R2040 Bond Future**

2040 On 07/05/2020	Bond Future		Sell	3	0.00
2040 On 07/05/2020	Bond Future		Buy	3	0.00
2040 On 07/05/2020	Bond Future		Sell	5	0.00
2040 On 07/05/2020	Bond Future		Buy	5	0.00
2040 On 06/02/2020	Bond Future		Buy	7	0.00
2040 On 06/02/2020	Bond Future		Sell	7	0.00
2040 On 07/05/2020	Bond Future		Sell	9	0.00
2040 On 07/05/2020	Bond Future		Buy	9	0.00
2040 On 07/05/2020	Bond Future		Sell	10	0.00
2040 On 07/05/2020	Bond Future		Buy	10	0.00
2040 On 06/02/2020	Bond Future		Buy	15	0.00
2040 On 06/02/2020	Bond Future		Sell	15	0.00
2040 On 07/05/2020	Bond Future		Sell	16	0.00
2040 On 07/05/2020	Bond Future		Buy	16	0.00
2040 On 07/05/2020	Bond Future		Sell	17	0.00
2040 On 07/05/2020	Bond Future		Buy	17	0.00
2040 On 07/05/2020	Bond Future		Sell	18	0.00
2040 On 07/05/2020	Bond Future		Buy	18	0.00
2040 On 06/02/2020	Bond Future		Buy	19	0.00
2040 On 06/02/2020	Bond Future		Sell	19	0.00
2040 On 07/05/2020	Bond Future		Sell	24	0.00
2040 On 07/05/2020	Bond Future		Buy	24	0.00
2040 On 06/02/2020	Bond Future		Buy	34	0.00
2040 On 06/02/2020	Bond Future		Sell	34	0.00
2040 On 07/05/2020	Bond Future		Sell	48	0.00
2040 On 07/05/2020	Bond Future		Buy	48	0.00

2040 On 06/02/2020	Bond Future	Buy	74	0.00
2040 On 06/02/2020	Bond Future	Sell	74	0.00
2040 On 06/02/2020	Bond Future	Buy	88	0.00
2040 On 06/02/2020	Bond Future	Sell	88	0.00
2040 On 06/02/2020	Bond Future	Buy	173	0.00
2040 On 06/02/2020	Bond Future	Sell	173	0.00
2040 On 07/05/2020	Bond Future	Sell	205	0.00
2040 On 07/05/2020	Bond Future	Buy	205	0.00
2040 On 07/05/2020	Bond Future	Sell	320	0.00
2040 On 07/05/2020	Bond Future	Buy	320	0.00
2040 On 06/02/2020	Bond Future	Buy	477	0.00
2040 On 06/02/2020	Bond Future	Sell	477	0.00
2040 On 07/05/2020	Bond Future	Sell	478	0.00
2040 On 07/05/2020	Bond Future	Buy	478	0.00
2040 On 06/02/2020	Bond Future	Buy	887	0.00
2040 On 06/02/2020	Bond Future	Sell	887	0.00
2040 On 07/05/2020	Bond Future	Sell	930	0.00
2040 On 07/05/2020	Bond Future	Buy	930	0.00
2040 On 07/05/2020	Bond Future	Sell	2,083	0.00
2040 On 07/05/2020	Bond Future	Buy	2,083	0.00

**R2044 Bond Future**

2044 On 07/05/2020	Bond Future	Sell	10	0.00
2044 On 07/05/2020	Bond Future	Buy	10	0.00
2044 On 07/05/2020	Bond Future	Sell	16	0.00
2044 On 07/05/2020	Bond Future	Buy	16	0.00
2044 On 07/05/2020	Bond Future	Sell	28	0.00
2044 On 07/05/2020	Bond Future	Buy	28	0.00
2044 On 07/05/2020	Bond Future	Sell	30	0.00
2044 On 07/05/2020	Bond Future	Buy	30	0.00
2044 On 07/05/2020	Bond Future	Sell	50	0.00
2044 On 07/05/2020	Bond Future	Buy	50	0.00
2044 On 07/05/2020	Bond Future	Sell	52	0.00
2044 On 07/05/2020	Bond Future	Buy	52	0.00
2044 On 07/05/2020	Bond Future	Sell	58	0.00
2044 On 07/05/2020	Bond Future	Buy	58	0.00
2044 On 07/05/2020	Bond Future	Sell	74	0.00
2044 On 07/05/2020	Bond Future	Buy	74	0.00
2044 On 07/05/2020	Bond Future	Sell	151	0.00
2044 On 07/05/2020	Bond Future	Buy	151	0.00
2044 On 06/02/2020	Bond Future	Sell	160	0.00
2044 On 06/02/2020	Bond Future	Buy	160	0.00
2044 On 06/02/2020	Bond Future	Buy	160	0.00
2044 On 06/02/2020	Bond Future	Sell	160	0.00
2044 On 07/05/2020	Bond Future	Sell	641	0.00
2044 On 07/05/2020	Bond Future	Buy	641	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 07/05/2020			Sell	997	0.00
2044 On 07/05/2020			Buy	997	0.00
2044 On 07/05/2020			Sell	1,491	0.00
2044 On 07/05/2020			Buy	1,491	0.00
2044 On 07/05/2020			Sell	2,901	0.00
2044 On 07/05/2020			Buy	2,901	0.00
2044 On 07/05/2020			Sell	6,499	0.00
2044 On 07/05/2020			Buy	6,499	0.00

**R209 Bond Future**

R209 On 06/02/2020			Buy	14	0.00
R209 On 06/02/2020			Sell	14	0.00
R209 On 06/02/2020			Buy	26	0.00
R209 On 06/02/2020			Sell	26	0.00
R209 On 06/02/2020			Buy	37	0.00
R209 On 06/02/2020			Sell	37	0.00
R209 On 06/02/2020			Buy	44	0.00
R209 On 06/02/2020			Sell	44	0.00
R209 On 06/02/2020			Buy	48	0.00
R209 On 06/02/2020			Sell	48	0.00
R209 On 06/02/2020			Buy	79	0.00
R209 On 06/02/2020			Sell	79	0.00
R209 On 06/02/2020			Buy	82	0.00
R209 On 06/02/2020			Sell	82	0.00
R209 On 06/02/2020			Buy	92	0.00
R209 On 06/02/2020			Sell	92	0.00
R209 On 06/02/2020			Buy	118	0.00
R209 On 06/02/2020			Sell	118	0.00
R209 On 06/02/2020			Sell	200	0.00
R209 On 06/02/2020			Buy	200	0.00
R209 On 06/02/2020			Buy	200	0.00
R209 On 06/02/2020			Sell	200	0.00
R209 On 06/02/2020			Buy	239	0.00
R209 On 06/02/2020			Sell	239	0.00
R209 On 06/02/2020			Buy	1,015	0.00
R209 On 06/02/2020			Sell	1,015	0.00
R209 On 06/02/2020			Buy	1,580	0.00
R209 On 06/02/2020			Sell	1,580	0.00
R209 On 06/02/2020			Buy	2,363	0.00
R209 On 06/02/2020			Sell	2,363	0.00
R209 On 06/02/2020			Buy	4,597	0.00
R209 On 06/02/2020			Sell	4,597	0.00

R209 On 06/02/2020	Bond Future	Sell	10,297	0.00
R209 On 06/02/2020	Bond Future	Buy	10,297	0.00

**R214 Bond Future**

R214 On 06/02/2020	Bond Future	Sell	42	0.00
R214 On 06/02/2020	Bond Future	Buy	42	0.00
R214 On 06/02/2020	Bond Future	Sell	120	0.00
R214 On 06/02/2020	Bond Future	Buy	120	0.00
R214 On 06/02/2020	Bond Future	Sell	162	0.00
R214 On 06/02/2020	Bond Future	Buy	162	0.00
R214 On 06/02/2020	Bond Future	Buy	380	0.00
R214 On 06/02/2020	Bond Future	Sell	380	0.00
R214 On 06/02/2020	Bond Future	Buy	380	0.00
R214 On 06/02/2020	Bond Future	Sell	380	0.00

<b>Grand Total for Daily Detailed Turnover:</b>			<b>53,580</b>	<b>0.00</b>
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