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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/07/2020

TO DATE : 21/07/2020

#### Contract

Strike

C/P

Buy/Sell

No. of Contracts

#### 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

#### R186 Bond Future

R186 On 06/08/2020	Bond Future		Buy	10	0.00
R186 On 06/08/2020	Bond Future		Sell	10	0.00
R186 On 06/08/2020	Bond Future		Buy	10	0.00
R186 On 06/08/2020	Bond Future		Sell	10	0.00
R186 On 06/08/2020	Bond Future		Buy	14,250	0.00
R186 On 06/08/2020	Bond Future		Sell	14,250	0.00
R186 On 05/11/2020	Bond Future		Buy	14,250	0.00

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R186 On 05/11/2020	Bond Future	Sell	14,250	0.00
<b>R2023 Bond Future</b>				
R023 On 06/08/2020	Bond Future	Sell	273	0.00
R023 On 06/08/2020	Bond Future	Buy	273	0.00
R023 On 06/08/2020	Bond Future	Sell	5,000	0.00
R023 On 06/08/2020	Bond Future	Buy	5,000	0.00
R023 On 05/11/2020	Bond Future	Sell	5,000	0.00
R023 On 05/11/2020	Bond Future	Buy	5,000	0.00
<b>R2030 Bond Future</b>				
2030 On 06/08/2020	Bond Future	Sell	200	0.00
2030 On 06/08/2020	Bond Future	Buy	200	0.00
2030 On 06/08/2020	Bond Future	Sell	3,500	0.00
2030 On 06/08/2020	Bond Future	Buy	3,500	0.00
2030 On 05/11/2020	Bond Future	Sell	3,500	0.00
2030 On 05/11/2020	Bond Future	Buy	3,500	0.00
<b>R2035 Bond Future</b>				
R035 On 06/08/2020	Bond Future	Buy	5,250	0.00
R035 On 06/08/2020	Bond Future	Sell	5,250	0.00
R035 On 05/11/2020	Bond Future	Buy	5,250	0.00
R035 On 05/11/2020	Bond Future	Sell	5,250	0.00
<b>R2037 Bond Future</b>				
2037 On 06/08/2020	Bond Future	Sell	276	0.00
2037 On 06/08/2020	Bond Future	Buy	276	0.00
2037 On 05/11/2020	Bond Future	Sell	276	0.00
2037 On 05/11/2020	Bond Future	Buy	276	0.00
<b>R209 Bond Future</b>				
R209 On 06/08/2020	Bond Future	Buy	2,500	0.00
R209 On 06/08/2020	Bond Future	Sell	2,500	0.00
R209 On 05/11/2020	Bond Future	Buy	2,500	0.00
R209 On 05/11/2020	Bond Future	Sell	2,500	0.00
<b>R214 Bond Future</b>				
R214 On 06/08/2020	Bond Future	Buy	3,000	0.00
R214 On 06/08/2020	Bond Future	Sell	3,000	0.00
R214 On 05/11/2020	Bond Future	Buy	3,000	0.00
R214 On 05/11/2020	Bond Future	Sell	3,000	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
<b>Grand Total for Daily Detailed Turnover:</b>				<b>68,047</b>	<b>0.00</b>

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