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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

FROM DATE : 20/10/2020

TO DATE : 20/10/2020

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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 |  | Buy  | 2 | 0.00 |
| GOVI On 05/11/2020 | GOVI |  | Sell | 2 | 0.00 |
| GOVI On 05/11/2020 | GOVI |  | Buy  | 2 | 0.00 |
| GOVI On 05/11/2020 | GOVI |  | Sell | 2 | 0.00 |
| GOVI On 04/02/2021 | GOVI |  | Sell | 2 | 0.00 |
| GOVI On 04/02/2021 | GOVI |  | Buy  | 2 | 0.00 |
| GOVI On 04/02/2021 | GOVI |  | Sell | 2 | 0.00 |
| GOVI On 04/02/2021 | GOVI |  | Buy  | 2 | 0.00 |

**I2033 Bond Future**

|                    |             |  |      |       |      |
|--------------------|-------------|--|------|-------|------|
| 2033 On 05/11/2020 | Bond Future |  | Buy  | 1,190 | 0.00 |
| 2033 On 05/11/2020 | Bond Future |  | Sell | 1,190 | 0.00 |
| 2033 On 05/11/2020 | Bond Future |  | Buy  | 1,190 | 0.00 |

|   |             |      |              |             |
|---|-------------|------|--------------|-------------|
| 2033 On 05/11/2020                              | Bond Future | Sell | 1,190        | 0.00        |
| <b>R186 Bond Future</b>                         |             |      |              |             |
| R186 On 05/11/2020                              | Bond Future | Sell | 14           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 14           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 14           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 14           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 25           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 25           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 25           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 25           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 50           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 50           | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 200          | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 200          | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Buy  | 200          | 0.00        |
| R186 On 05/11/2020                              | Bond Future | Sell | 200          | 0.00        |
| <b>R2023 Bond Future</b>                        |             |      |              |             |
| R023 On 05/11/2020                              | Bond Future | Buy  | 300          | 0.00        |
| R023 On 05/11/2020                              | Bond Future | Sell | 300          | 0.00        |
| R023 On 05/11/2020                              | Bond Future | Buy  | 300          | 0.00        |
| R023 On 05/11/2020                              | Bond Future | Sell | 300          | 0.00        |
| <b>R2030 Bond Future</b>                        |             |      |              |             |
| 2030 On 05/11/2020                              | Bond Future | Buy  | 38           | 0.00        |
| 2030 On 05/11/2020                              | Bond Future | Sell | 38           | 0.00        |
| 2030 On 05/11/2020                              | Bond Future | Sell | 38           | 0.00        |
| 2030 On 05/11/2020                              | Bond Future | Buy  | 38           | 0.00        |
| <b>R2040 Bond Future</b>                        |             |      |              |             |
| 2040 On 05/11/2020                              | Bond Future | Sell | 9            | 0.00        |
| 2040 On 05/11/2020                              | Bond Future | Buy  | 9            | 0.00        |
| 2040 On 05/11/2020                              | Bond Future | Buy  | 9            | 0.00        |
| 2040 On 05/11/2020                              | Bond Future | Sell | 9            | 0.00        |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      | <b>3,610</b> | <b>0.00</b> |