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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/06/2020

TO DATE : 01/06/2020

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

GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	3	0.00
GOVI On 06/08/2020	GOVI		Sell	3	0.00
GOVI On 06/08/2020	GOVI		Buy	3	0.00
GOVI On 06/08/2020	GOVI		Sell	3	0.00
GOVI On 06/08/2020	GOVI		Buy	4	0.00
GOVI On 06/08/2020	GOVI		Sell	4	0.00
GOVI On 06/08/2020	GOVI		Buy	10	0.00
GOVI On 06/08/2020	GOVI		Sell	10	0.00

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R186 Bond Future

R186 On 06/08/2020	Bond Future	Buy	36	0.00
R186 On 06/08/2020	Bond Future	Sell	36	0.00
R186 On 06/08/2020	Bond Future	Buy	65	0.00
R186 On 06/08/2020	Bond Future	Sell	65	0.00
R186 On 06/08/2020	Bond Future	Buy	94	0.00
R186 On 06/08/2020	Bond Future	Sell	94	0.00
R186 On 06/08/2020	Bond Future	Sell	130	0.00
R186 On 06/08/2020	Bond Future	Buy	130	0.00
R186 On 06/08/2020	Bond Future	Buy	170	0.00
R186 On 06/08/2020	Bond Future	Sell	170	0.00
R186 On 06/08/2020	Bond Future	Sell	235	0.00
R186 On 06/08/2020	Bond Future	Buy	235	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future	Sell	53	0.00
R023 On 06/08/2020	Bond Future	Buy	53	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	6	0.00
2030 On 06/08/2020	Bond Future	Sell	6	0.00
2030 On 06/08/2020	Bond Future	Sell	19	0.00
2030 On 06/08/2020	Bond Future	Buy	19	0.00
2030 On 06/08/2020	Bond Future	Buy	20	0.00
2030 On 06/08/2020	Bond Future	Sell	20	0.00
2030 On 06/08/2020	Bond Future	Buy	21	0.00
2030 On 06/08/2020	Bond Future	Sell	21	0.00
2030 On 06/08/2020	Bond Future	Buy	28	0.00
2030 On 06/08/2020	Bond Future	Sell	28	0.00
2030 On 06/08/2020	Bond Future	Buy	30	0.00
2030 On 06/08/2020	Bond Future	Sell	30	0.00
2030 On 06/08/2020	Bond Future	Buy	31	0.00
2030 On 06/08/2020	Bond Future	Sell	31	0.00
2030 On 06/08/2020	Bond Future	Sell	35	0.00
2030 On 06/08/2020	Bond Future	Buy	35	0.00
2030 On 06/08/2020	Bond Future	Sell	36	0.00
2030 On 06/08/2020	Bond Future	Buy	36	0.00
2030 On 06/08/2020	Bond Future	Sell	36	0.00
2030 On 06/08/2020	Bond Future	Buy	36	0.00
2030 On 06/08/2020	Bond Future	Buy	38	0.00
2030 On 06/08/2020	Bond Future	Sell	38	0.00
2030 On 06/08/2020	Bond Future	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Sell	40	0.00
2030 On 06/08/2020			Buy	40	0.00
2030 On 06/08/2020			Sell	40	0.00
2030 On 06/08/2020			Sell	45	0.00
2030 On 06/08/2020			Buy	45	0.00
2030 On 06/08/2020			Buy	63	0.00
2030 On 06/08/2020			Sell	63	0.00
2030 On 06/08/2020			Sell	67	0.00
2030 On 06/08/2020			Buy	67	0.00
2030 On 06/08/2020			Sell	81	0.00
2030 On 06/08/2020			Buy	81	0.00
2030 On 06/08/2020			Buy	87	0.00
2030 On 06/08/2020			Sell	87	0.00
2030 On 06/08/2020			Sell	89	0.00
2030 On 06/08/2020			Buy	89	0.00
2030 On 06/08/2020			Sell	95	0.00
2030 On 06/08/2020			Buy	95	0.00
2030 On 06/08/2020			Sell	97	0.00
2030 On 06/08/2020			Buy	97	0.00
2030 On 06/08/2020			Sell	170	0.00
2030 On 06/08/2020			Buy	170	0.00
2030 On 06/08/2020			Sell	486	0.00
2030 On 06/08/2020			Buy	486	0.00
2030 On 06/08/2020			Buy	624	0.00
2030 On 06/08/2020			Sell	624	0.00
2030 On 06/08/2020			Buy	733	0.00
2030 On 06/08/2020			Sell	733	0.00
2030 On 06/08/2020			Buy	1,256	0.00
2030 On 06/08/2020			Sell	1,256	0.00
2030 On 06/08/2020			Buy	1,507	0.00
2030 On 06/08/2020			Sell	1,507	0.00
R2032 Bond Future					
2032 On 06/08/2020			Sell	7	0.00
2032 On 06/08/2020			Buy	7	0.00
2032 On 06/08/2020			Buy	7	0.00
2032 On 06/08/2020			Sell	7	0.00
R2037 Bond Future					

2037 On 06/08/2020	Bond Future	Buy	12	0.00
2037 On 06/08/2020	Bond Future	Sell	12	0.00
2037 On 06/08/2020	Bond Future	Buy	20	0.00
2037 On 06/08/2020	Bond Future	Sell	20	0.00
2037 On 06/08/2020	Bond Future	Buy	58	0.00
2037 On 06/08/2020	Bond Future	Sell	58	0.00
2037 On 06/08/2020	Bond Future	Sell	70	0.00
2037 On 06/08/2020	Bond Future	Buy	70	0.00
2037 On 06/08/2020	Bond Future	Buy	102	0.00
2037 On 06/08/2020	Bond Future	Sell	102	0.00
2037 On 06/08/2020	Bond Future	Sell	122	0.00
2037 On 06/08/2020	Bond Future	Buy	122	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Buy	8	0.00
2040 On 06/08/2020	Bond Future	Sell	8	0.00
2040 On 06/08/2020	Bond Future	Buy	14	0.00
2040 On 06/08/2020	Bond Future	Sell	14	0.00
2040 On 06/08/2020	Bond Future	Buy	15	0.00
2040 On 06/08/2020	Bond Future	Sell	15	0.00
2040 On 06/08/2020	Bond Future	Sell	22	0.00
2040 On 06/08/2020	Bond Future	Buy	22	0.00
2040 On 06/08/2020	Bond Future	Buy	24	0.00
2040 On 06/08/2020	Bond Future	Sell	24	0.00
2040 On 06/08/2020	Bond Future	Sell	39	0.00
2040 On 06/08/2020	Bond Future	Buy	39	0.00

Grand Total for Daily Detailed Turnover: 7,105 0.00