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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/06/2020

TO DATE : 15/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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
New Inflation Linked Index					
IGOV On 06/08/2020	Index Future		Sell	75	0.00
IGOV On 06/08/2020	Index Future		Buy	75	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Buy	1	0.00
R186 On 06/08/2020	Bond Future		Sell	1	0.00
R186 On 05/11/2020	Bond Future	7.84	Call Buy	1	0.00

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R186 On 05/11/2020	Bond Future	7.84	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	1	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	1	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	1	0.00
R186 On 06/08/2020	Bond Future			Sell	2	0.00
R186 On 06/08/2020	Bond Future			Buy	2	0.00
R186 On 06/08/2020	Bond Future			Sell	2	0.00
R186 On 06/08/2020	Bond Future			Buy	2	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	2	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	2	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	2	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	2	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	2	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	2	0.00
R186 On 06/08/2020	Bond Future			Sell	3	0.00
R186 On 06/08/2020	Bond Future			Buy	3	0.00
R186 On 06/08/2020	Bond Future			Sell	3	0.00
R186 On 06/08/2020	Bond Future			Buy	3	0.00
R186 On 06/08/2020	Bond Future			Sell	4	0.00
R186 On 06/08/2020	Bond Future			Buy	4	0.00
R186 On 06/08/2020	Bond Future			Sell	6	0.00
R186 On 06/08/2020	Bond Future			Buy	6	0.00
R186 On 06/08/2020	Bond Future			Sell	7	0.00
R186 On 06/08/2020	Bond Future			Buy	7	0.00
R186 On 06/08/2020	Bond Future			Sell	12	0.00
R186 On 06/08/2020	Bond Future			Buy	12	0.00
R186 On 06/08/2020	Bond Future			Sell	31	0.00
R186 On 06/08/2020	Bond Future			Buy	31	0.00
R186 On 06/08/2020	Bond Future			Sell	54	0.00
R186 On 06/08/2020	Bond Future			Buy	54	0.00
R186 On 06/08/2020	Bond Future			Sell	163	0.00
R186 On 06/08/2020	Bond Future			Buy	163	0.00
R186 On 06/08/2020	Bond Future			Buy	288	0.00
R186 On 06/08/2020	Bond Future			Sell	288	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	8.10	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	1	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	8.10	Call	Sell	1	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 05/11/2020	Bond Future	8.85	Call	Buy	1	0.00
2030 On 05/11/2020	Bond Future	8.85	Call	Sell	1	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	1	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	1	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Buy	1	0.00
2030 On 05/11/2020	Bond Future	9.61	Put	Sell	1	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	2	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	2	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	2	0.00
2030 On 06/08/2020	Bond Future			Sell	400	0.00
2030 On 06/08/2020	Bond Future			Buy	400	0.00
R2035 Bond Future						
R035 On 06/08/2020	Bond Future			Buy	49	0.00
R035 On 06/08/2020	Bond Future			Sell	49	0.00
R035 On 06/08/2020	Bond Future			Sell	49	0.00
R035 On 06/08/2020	Bond Future			Buy	49	0.00
R2037 Bond Future						
2037 On 06/08/2020	Bond Future			Sell	13	0.00
2037 On 06/08/2020	Bond Future			Buy	13	0.00
2037 On 06/08/2020	Bond Future			Sell	179	0.00
2037 On 06/08/2020	Bond Future			Buy	179	0.00
2037 On 06/08/2020	Bond Future			Sell	270	0.00
2037 On 06/08/2020	Bond Future			Buy	270	0.00
2037 On 06/08/2020	Bond Future			Sell	520	0.00
2037 On 06/08/2020	Bond Future			Buy	520	0.00
2037 On 06/08/2020	Bond Future			Buy	982	0.00
2037 On 06/08/2020	Bond Future			Sell	982	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future	Buy	9	0.00
2044 On 06/08/2020	Bond Future	Sell	9	0.00
2044 On 06/08/2020	Bond Future	Buy	10	0.00
2044 On 06/08/2020	Bond Future	Sell	10	0.00
2044 On 06/08/2020	Bond Future	Buy	169	0.00
2044 On 06/08/2020	Bond Future	Sell	169	0.00
2044 On 06/08/2020	Bond Future	Sell	169	0.00
2044 On 06/08/2020	Bond Future	Buy	169	0.00
2044 On 06/08/2020	Bond Future	Buy	181	0.00
2044 On 06/08/2020	Bond Future	Sell	181	0.00
2044 On 06/08/2020	Bond Future	Buy	271	0.00
2044 On 06/08/2020	Bond Future	Sell	271	0.00
2044 On 06/08/2020	Bond Future	Buy	529	0.00
2044 On 06/08/2020	Bond Future	Sell	529	0.00
2044 On 06/08/2020	Bond Future	Sell	1,000	0.00
2044 On 06/08/2020	Bond Future	Buy	1,000	0.00

Grand Total for Daily Detailed Turnover:**5,480****0.00**