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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/05/2020

TO DATE : 19/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>Govi Total Return Index</b>					
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
<b>I2025 Bond Future</b>					
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	2	0.00
2025 On 06/08/2020	Bond Future		Sell	2	0.00
2025 On 06/08/2020	Bond Future		Buy	4	0.00
2025 On 06/08/2020	Bond Future		Sell	4	0.00
2025 On 06/08/2020	Bond Future		Buy	4	0.00

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2025 On 06/08/2020	Bond Future	Sell	4	0.00
2025 On 06/08/2020	Bond Future	Buy	5	0.00
2025 On 06/08/2020	Bond Future	Sell	5	0.00
2025 On 06/08/2020	Bond Future	Buy	6	0.00
2025 On 06/08/2020	Bond Future	Sell	6	0.00
2025 On 06/08/2020	Bond Future	Buy	8	0.00
2025 On 06/08/2020	Bond Future	Sell	8	0.00
2025 On 06/08/2020	Bond Future	Buy	9	0.00
2025 On 06/08/2020	Bond Future	Sell	9	0.00
2025 On 06/08/2020	Bond Future	Buy	11	0.00
2025 On 06/08/2020	Bond Future	Sell	11	0.00
2025 On 06/08/2020	Bond Future	Buy	11	0.00
2025 On 06/08/2020	Bond Future	Sell	11	0.00
2025 On 06/08/2020	Bond Future	Buy	12	0.00
2025 On 06/08/2020	Bond Future	Sell	12	0.00
2025 On 06/08/2020	Bond Future	Buy	18	0.00
2025 On 06/08/2020	Bond Future	Sell	18	0.00
2025 On 06/08/2020	Bond Future	Buy	20	0.00
2025 On 06/08/2020	Bond Future	Sell	20	0.00
2025 On 06/08/2020	Bond Future	Buy	25	0.00
2025 On 06/08/2020	Bond Future	Sell	25	0.00
2025 On 06/08/2020	Bond Future	Buy	25	0.00
2025 On 06/08/2020	Bond Future	Sell	25	0.00
2025 On 06/08/2020	Bond Future	Buy	27	0.00
2025 On 06/08/2020	Bond Future	Sell	27	0.00
2025 On 06/08/2020	Bond Future	Buy	28	0.00
2025 On 06/08/2020	Bond Future	Sell	28	0.00
2025 On 06/08/2020	Bond Future	Buy	40	0.00
2025 On 06/08/2020	Bond Future	Sell	40	0.00
2025 On 06/08/2020	Bond Future	Sell	44	0.00
2025 On 06/08/2020	Bond Future	Buy	44	0.00
2025 On 06/08/2020	Bond Future	Buy	49	0.00
2025 On 06/08/2020	Bond Future	Sell	49	0.00
2025 On 06/08/2020	Bond Future	Buy	58	0.00
2025 On 06/08/2020	Bond Future	Sell	58	0.00
2025 On 06/08/2020	Bond Future	Buy	72	0.00
2025 On 06/08/2020	Bond Future	Sell	72	0.00
2025 On 06/08/2020	Bond Future	Sell	105	0.00
2025 On 06/08/2020	Bond Future	Buy	105	0.00
2025 On 06/08/2020	Bond Future	Buy	149	0.00
2025 On 06/08/2020	Bond Future	Sell	149	0.00
2025 On 06/08/2020	Bond Future	Buy	438	0.00
2025 On 06/08/2020	Bond Future	Sell	438	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2029 Bond Future</b>					
2029 On 06/08/2020	Bond Future		Buy	21	0.00
2029 On 06/08/2020	Bond Future		Sell	21	0.00
2029 On 06/08/2020	Bond Future		Buy	21	0.00
2029 On 06/08/2020	Bond Future		Sell	21	0.00
<b>I2033 Bond Future</b>					
2033 On 06/08/2020	Bond Future		Sell	64	0.00
2033 On 06/08/2020	Bond Future		Buy	64	0.00
2033 On 06/08/2020	Bond Future		Buy	64	0.00
2033 On 06/08/2020	Bond Future		Sell	64	0.00
<b>R186 Bond Future</b>					
R186 On 06/08/2020	Bond Future		Buy	50	0.00
R186 On 06/08/2020	Bond Future		Sell	50	0.00
R186 On 06/08/2020	Bond Future		Sell	50	0.00
R186 On 06/08/2020	Bond Future		Buy	50	0.00
R186 On 06/08/2020	Bond Future		Buy	50	0.00
R186 On 06/08/2020	Bond Future		Sell	50	0.00
R186 On 06/08/2020	Bond Future		Buy	244	0.00
R186 On 06/08/2020	Bond Future		Sell	244	0.00
R186 On 06/08/2020	Bond Future		Sell	244	0.00
R186 On 06/08/2020	Bond Future		Buy	244	0.00
R186 On 06/08/2020	Bond Future		Sell	244	0.00
R186 On 06/08/2020	Bond Future		Buy	244	0.00
R186 On 06/08/2020	Bond Future		Sell	244	0.00
R186 On 06/08/2020	Bond Future		Buy	244	0.00
R186 On 06/08/2020	Bond Future		Buy	481	0.00
R186 On 06/08/2020	Bond Future		Sell	481	0.00
R186 On 06/08/2020	Bond Future		Sell	481	0.00
R186 On 06/08/2020	Bond Future		Buy	481	0.00
R186 On 06/08/2020	Bond Future		Buy	1,000	0.00
R186 On 06/08/2020	Bond Future		Sell	1,000	0.00
R186 On 06/08/2020	Bond Future		Buy	1,000	0.00
R186 On 06/08/2020	Bond Future		Sell	1,000	0.00
R186 On 06/08/2020	Bond Future		Sell	1,000	0.00
R186 On 06/08/2020	Bond Future		Buy	1,000	0.00

**R202 Bond Future**

R202 On 06/08/2020	Bond Future	Sell	8	0.00
R202 On 06/08/2020	Bond Future	Buy	8	0.00

**R2023 Bond Future**

R023 On 06/08/2020	Bond Future	Buy	1	0.00
R023 On 06/08/2020	Bond Future	Sell	1	0.00
R023 On 06/08/2020	Bond Future	Buy	2	0.00
R023 On 06/08/2020	Bond Future	Sell	2	0.00
R023 On 06/08/2020	Bond Future	Buy	11	0.00
R023 On 06/08/2020	Bond Future	Sell	11	0.00
R023 On 06/08/2020	Bond Future	Buy	16	0.00
R023 On 06/08/2020	Bond Future	Sell	16	0.00
R023 On 06/08/2020	Bond Future	Buy	21	0.00
R023 On 06/08/2020	Bond Future	Sell	21	0.00
R023 On 06/08/2020	Bond Future	Buy	25	0.00
R023 On 06/08/2020	Bond Future	Sell	25	0.00
R023 On 06/08/2020	Bond Future	Buy	32	0.00
R023 On 06/08/2020	Bond Future	Sell	32	0.00
R023 On 06/08/2020	Bond Future	Buy	38	0.00
R023 On 06/08/2020	Bond Future	Sell	38	0.00
R023 On 06/08/2020	Bond Future	Buy	74	0.00
R023 On 06/08/2020	Bond Future	Sell	74	0.00
R023 On 06/08/2020	Bond Future	Buy	100	0.00
R023 On 06/08/2020	Bond Future	Sell	100	0.00
R023 On 06/08/2020	Bond Future	Buy	115	0.00
R023 On 06/08/2020	Bond Future	Sell	115	0.00
R023 On 06/08/2020	Bond Future	Buy	263	0.00
R023 On 06/08/2020	Bond Future	Sell	263	0.00
R023 On 06/08/2020	Bond Future	Buy	395	0.00
R023 On 06/08/2020	Bond Future	Sell	395	0.00
R023 On 06/08/2020	Bond Future	Buy	408	0.00
R023 On 06/08/2020	Bond Future	Sell	408	0.00
R023 On 06/08/2020	Bond Future	Buy	611	0.00
R023 On 06/08/2020	Bond Future	Sell	611	0.00

**R2030 Bond Future**

2030 On 06/08/2020	Bond Future	Buy	2	0.00
2030 On 06/08/2020	Bond Future	Sell	2	0.00
2030 On 06/08/2020	Bond Future	Buy	3	0.00
2030 On 06/08/2020	Bond Future	Sell	3	0.00
2030 On 06/08/2020	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 06/08/2020			Bond Future	Sell	4	0.00
2030 On 06/08/2020			Bond Future	Buy	4	0.00
2030 On 06/08/2020			Bond Future	Sell	4	0.00
2030 On 06/08/2020			Bond Future	Buy	5	0.00
2030 On 06/08/2020			Bond Future	Sell	5	0.00
2030 On 06/08/2020			Bond Future	Buy	7	0.00
2030 On 06/08/2020			Bond Future	Sell	7	0.00
2030 On 06/08/2020			Bond Future	Buy	8	0.00
2030 On 06/08/2020			Bond Future	Sell	8	0.00
2030 On 06/08/2020			Bond Future	Buy	8	0.00
2030 On 06/08/2020			Bond Future	Sell	8	0.00
2030 On 06/08/2020			Bond Future	Buy	9	0.00
2030 On 06/08/2020			Bond Future	Sell	9	0.00
2030 On 06/08/2020			Bond Future	Buy	11	0.00
2030 On 06/08/2020			Bond Future	Sell	11	0.00
2030 On 06/08/2020			Bond Future	Buy	11	0.00
2030 On 06/08/2020			Bond Future	Sell	11	0.00
2030 On 06/08/2020			Bond Future	Buy	12	0.00
2030 On 06/08/2020			Bond Future	Sell	12	0.00
2030 On 06/08/2020			Bond Future	Buy	14	0.00
2030 On 06/08/2020			Bond Future	Sell	14	0.00
2030 On 06/08/2020			Bond Future	Buy	15	0.00
2030 On 06/08/2020			Bond Future	Sell	15	0.00
2030 On 06/08/2020			Bond Future	Buy	15	0.00
2030 On 06/08/2020			Bond Future	Sell	15	0.00
2030 On 06/08/2020			Bond Future	Buy	17	0.00
2030 On 06/08/2020			Bond Future	Sell	17	0.00
2030 On 06/08/2020			Bond Future	Buy	17	0.00
2030 On 06/08/2020			Bond Future	Sell	17	0.00
2030 On 06/08/2020			Bond Future	Buy	18	0.00
2030 On 06/08/2020			Bond Future	Sell	18	0.00
2030 On 06/08/2020			Bond Future	Buy	19	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	Sell	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	22	0.00
2030 On 06/08/2020			Bond Future	Sell	22	0.00

2030 On 06/08/2020	Bond Future	Buy	22	0.00
2030 On 06/08/2020	Bond Future	Sell	22	0.00
2030 On 06/08/2020	Bond Future	Buy	24	0.00
2030 On 06/08/2020	Bond Future	Sell	24	0.00
2030 On 06/08/2020	Bond Future	Buy	26	0.00
2030 On 06/08/2020	Bond Future	Sell	26	0.00
2030 On 06/08/2020	Bond Future	Buy	29	0.00
2030 On 06/08/2020	Bond Future	Sell	29	0.00
2030 On 06/08/2020	Bond Future	Buy	34	0.00
2030 On 06/08/2020	Bond Future	Sell	34	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	Sell	36	0.00
2030 On 06/08/2020	Bond Future	Buy	37	0.00
2030 On 06/08/2020	Bond Future	Sell	37	0.00
2030 On 06/08/2020	Bond Future	Buy	42	0.00
2030 On 06/08/2020	Bond Future	Sell	42	0.00
2030 On 06/08/2020	Bond Future	Buy	43	0.00
2030 On 06/08/2020	Bond Future	Sell	43	0.00
2030 On 06/08/2020	Bond Future	Buy	44	0.00
2030 On 06/08/2020	Bond Future	Sell	44	0.00
2030 On 06/08/2020	Bond Future	Buy	51	0.00
2030 On 06/08/2020	Bond Future	Sell	51	0.00
2030 On 06/08/2020	Bond Future	Buy	52	0.00
2030 On 06/08/2020	Bond Future	Sell	52	0.00
2030 On 06/08/2020	Bond Future	Buy	55	0.00
2030 On 06/08/2020	Bond Future	Sell	55	0.00
2030 On 06/08/2020	Bond Future	Buy	59	0.00
2030 On 06/08/2020	Bond Future	Sell	59	0.00
2030 On 06/08/2020	Bond Future	Buy	72	0.00
2030 On 06/08/2020	Bond Future	Sell	72	0.00
2030 On 06/08/2020	Bond Future	Buy	78	0.00
2030 On 06/08/2020	Bond Future	Sell	78	0.00
2030 On 06/08/2020	Bond Future	Buy	79	0.00
2030 On 06/08/2020	Bond Future	Sell	79	0.00
2030 On 06/08/2020	Bond Future	Sell	81	0.00
2030 On 06/08/2020	Bond Future	Buy	81	0.00
2030 On 06/08/2020	Bond Future	Buy	95	0.00
2030 On 06/08/2020	Bond Future	Sell	95	0.00
2030 On 06/08/2020	Bond Future	Buy	140	0.00
2030 On 06/08/2020	Bond Future	Sell	140	0.00
2030 On 06/08/2020	Bond Future	Buy	153	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Sell	153	0.00
2030 On 06/08/2020			Buy	195	0.00
2030 On 06/08/2020			Sell	195	0.00
2030 On 06/08/2020			Buy	225	0.00
2030 On 06/08/2020			Sell	225	0.00
2030 On 06/08/2020			Buy	414	0.00
2030 On 06/08/2020			Buy	414	0.00
2030 On 06/08/2020			Sell	414	0.00
2030 On 06/08/2020			Sell	414	0.00
2030 On 06/08/2020			Buy	414	0.00
2030 On 06/08/2020			Sell	414	0.00
2030 On 06/08/2020			Buy	414	0.00
2030 On 06/08/2020			Sell	414	0.00
2030 On 06/08/2020			Buy	1,012	0.00
2030 On 06/08/2020			Sell	1,012	0.00
2030 On 06/08/2020			Sell	2,790	0.00
2030 On 06/08/2020			Buy	2,790	0.00
<b>R2032 Bond Future</b>					
2032 On 06/08/2020			Buy	60	0.00
2032 On 06/08/2020			Sell	60	0.00
2032 On 06/08/2020			Buy	80	0.00
2032 On 06/08/2020			Sell	80	0.00
2032 On 06/08/2020			Sell	80	0.00
2032 On 06/08/2020			Buy	80	0.00
2032 On 06/08/2020			Sell	192	0.00
2032 On 06/08/2020			Buy	192	0.00
2032 On 06/08/2020			Sell	192	0.00
2032 On 06/08/2020			Buy	192	0.00
2032 On 06/08/2020			Buy	192	0.00
2032 On 06/08/2020			Sell	192	0.00
2032 On 06/08/2020			Sell	252	0.00
2032 On 06/08/2020			Buy	252	0.00
<b>R2037 Bond Future</b>					
2037 On 06/08/2020			Buy	450	0.00
2037 On 06/08/2020			Sell	450	0.00
2037 On 06/08/2020			Buy	450	0.00
2037 On 06/08/2020			Sell	450	0.00



2037 On 06/08/2020	Bond Future	Buy	450	0.00
2037 On 06/08/2020	Bond Future	Buy	450	0.00
2037 On 06/08/2020	Bond Future	Sell	450	0.00
2037 On 06/08/2020	Bond Future	Sell	450	0.00

**R2040 Bond Future**

2040 On 06/08/2020	Bond Future	Buy	314	0.00
2040 On 06/08/2020	Bond Future	Sell	314	0.00
2040 On 06/08/2020	Bond Future	Buy	314	0.00
2040 On 06/08/2020	Bond Future	Sell	314	0.00
2040 On 06/08/2020	Bond Future	Sell	314	0.00
2040 On 06/08/2020	Bond Future	Buy	314	0.00
2040 On 06/08/2020	Bond Future	Buy	870	0.00
2040 On 06/08/2020	Bond Future	Sell	870	0.00
2040 On 06/08/2020	Bond Future	Buy	1,184	0.00
2040 On 06/08/2020	Bond Future	Sell	1,184	0.00

**R2044 Bond Future**

2044 On 06/08/2020	Bond Future	Buy	60	0.00
2044 On 06/08/2020	Bond Future	Sell	60	0.00
2044 On 06/08/2020	Bond Future	Sell	80	0.00
2044 On 06/08/2020	Bond Future	Buy	80	0.00
2044 On 06/08/2020	Bond Future	Buy	80	0.00
2044 On 06/08/2020	Bond Future	Sell	80	0.00
2044 On 06/08/2020	Bond Future	Sell	80	0.00
2044 On 06/08/2020	Bond Future	Buy	80	0.00
2044 On 06/08/2020	Bond Future	Buy	1,060	0.00
2044 On 06/08/2020	Bond Future	Sell	1,060	0.00
2044 On 06/08/2020	Bond Future	Sell	1,200	0.00
2044 On 06/08/2020	Bond Future	Buy	1,200	0.00

**R2048 Bond Future**

R248 On 06/08/2020	Bond Future	Sell	1	0.00
R248 On 06/08/2020	Bond Future	Sell	1	0.00
R248 On 06/08/2020	Bond Future	Buy	1	0.00
R248 On 06/08/2020	Bond Future	Buy	1	0.00
R248 On 06/08/2020	Bond Future	Sell	7	0.00
R248 On 06/08/2020	Bond Future	Buy	7	0.00
R248 On 06/08/2020	Bond Future	Buy	7	0.00
R248 On 06/08/2020	Bond Future	Buy	7	0.00
R248 On 06/08/2020	Bond Future	Sell	7	0.00
R248 On 06/08/2020	Bond Future	Sell	71	0.00
R248 On 06/08/2020	Bond Future	Buy	71	0.00
R248 On 06/08/2020	Bond Future	Buy	71	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/08/2020			Sell	71	0.00
R248 On 06/08/2020			Buy	71	0.00
R248 On 06/08/2020			Sell	71	0.00
R248 On 06/08/2020			Sell	71	0.00
R248 On 06/08/2020			Buy	71	0.00
<b>R208 Bond Futures</b>					
R208 On 06/08/2020			Buy	102	0.00
R208 On 06/08/2020			Sell	102	0.00
R208 On 06/08/2020			Buy	162	0.00
R208 On 06/08/2020			Sell	162	0.00
R208 On 06/08/2020			Buy	605	0.00
R208 On 06/08/2020			Sell	605	0.00
R208 On 06/08/2020			Buy	979	0.00
R208 On 06/08/2020			Sell	979	0.00
R208 On 06/08/2020			Buy	1,848	0.00
R208 On 06/08/2020			Sell	1,848	0.00
R208 On 06/08/2020			Sell	2,143	0.00
R208 On 06/08/2020			Buy	2,143	0.00
R208 On 06/08/2020			Buy	2,143	0.00
R208 On 06/08/2020			Sell	2,143	0.00
<b>R209 Bond Future</b>					
R209 On 06/08/2020			Sell	85	0.00
R209 On 06/08/2020			Buy	85	0.00
R209 On 06/08/2020			Buy	85	0.00
R209 On 06/08/2020			Sell	85	0.00
R209 On 06/08/2020			Sell	112	0.00
R209 On 06/08/2020			Buy	112	0.00
R209 On 06/08/2020			Sell	112	0.00
R209 On 06/08/2020			Buy	112	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2020			Buy	45	0.00
R214 On 06/08/2020			Sell	45	0.00
R214 On 06/08/2020			Buy	45	0.00
R214 On 06/08/2020			Sell	45	0.00

**Grand Total for Daily Detailed Turnover:**

**33,149**

**0.00**