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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2020

TO DATE : 26/06/2020

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		Sell	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	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

I2025 Bond Future

2025 On 06/08/2020	Bond Future	Buy	21	0.00
2025 On 06/08/2020	Bond Future	Sell	21	0.00

I2029 Bond Future

2029 On 06/08/2020	Bond Future	Buy	30	0.00
2029 On 06/08/2020	Bond Future	Sell	30	0.00

I2046 Bond Future

2046 On 06/08/2020	Bond Future	Buy	248	0.00
2046 On 06/08/2020	Bond Future	Sell	248	0.00

R186 Bond Future

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	5	0.00
R186 On 06/08/2020	Bond Future	Sell	5	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	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	Sell	18	0.00
R186 On 06/08/2020	Bond Future	Buy	18	0.00
R186 On 06/08/2020	Bond Future	Buy	43	0.00
R186 On 06/08/2020	Bond Future	Sell	43	0.00
R186 On 06/08/2020	Bond Future	Sell	70	0.00
R186 On 06/08/2020	Bond Future	Buy	70	0.00
R186 On 06/08/2020	Bond Future	Buy	77	0.00
R186 On 06/08/2020	Bond Future	Sell	77	0.00
R186 On 06/08/2020	Bond Future	Sell	120	0.00
R186 On 06/08/2020	Bond Future	Buy	120	0.00
R186 On 06/08/2020	Bond Future	Sell	248	0.00
R186 On 06/08/2020	Bond Future	Buy	248	0.00
R186 On 06/08/2020	Bond Future	Sell	318	0.00
R186 On 06/08/2020	Bond Future	Buy	318	0.00

R202 Bond Future

R202 On 06/08/2020	Bond Future	Buy	27	0.00
R202 On 06/08/2020	Bond Future	Sell	27	0.00
R202 On 06/08/2020	Bond Future	Buy	82	0.00
R202 On 06/08/2020	Bond Future	Sell	82	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 06/08/2020	Bond Future			Buy	156	0.00
R202 On 06/08/2020	Bond Future			Sell	156	0.00
R202 On 06/08/2020	Bond Future			Sell	265	0.00
R202 On 06/08/2020	Bond Future			Buy	265	0.00
R2030 Bond Future						
2030 On 06/08/2020	Bond Future	10.21	Call	Sell	28	0.00
2030 On 06/08/2020	Bond Future	10.21	Call	Buy	28	0.00
2030 On 06/08/2020	Bond Future	10.21	Call	Sell	28	0.00
2030 On 06/08/2020	Bond Future	10.21	Call	Buy	28	0.00
2030 On 06/08/2020	Bond Future	10.87	Put	Buy	28	0.00
2030 On 06/08/2020	Bond Future	10.87	Put	Sell	28	0.00
2030 On 06/08/2020	Bond Future	10.87	Put	Sell	28	0.00
2030 On 06/08/2020	Bond Future	10.87	Put	Buy	28	0.00
2030 On 06/08/2020	Bond Future	11.47	Put	Buy	28	0.00
2030 On 06/08/2020	Bond Future	11.47	Put	Sell	28	0.00
2030 On 06/08/2020	Bond Future	11.47	Put	Sell	28	0.00
2030 On 06/08/2020	Bond Future	11.47	Put	Buy	28	0.00
2030 On 06/08/2020	Bond Future			Sell	30	0.00
2030 On 06/08/2020	Bond Future			Buy	30	0.00
2030 On 06/08/2020	Bond Future			Sell	37	0.00
2030 On 06/08/2020	Bond Future			Buy	37	0.00
2030 On 06/08/2020	Bond Future			Sell	67	0.00
2030 On 06/08/2020	Bond Future			Buy	67	0.00
R2032 Bond Future						
2032 On 06/08/2020	Bond Future			Buy	25	0.00
2032 On 06/08/2020	Bond Future			Sell	25	0.00
R2035 Bond Future						
R035 On 06/08/2020	Bond Future			Sell	25	0.00
R035 On 06/08/2020	Bond Future			Buy	25	0.00
R035 On 06/08/2020	Bond Future			Buy	38	0.00
R035 On 06/08/2020	Bond Future			Sell	38	0.00
R035 On 06/08/2020	Bond Future			Sell	66	0.00
R035 On 06/08/2020	Bond Future			Buy	66	0.00
R035 On 06/08/2020	Bond Future			Buy	91	0.00
R035 On 06/08/2020	Bond Future			Sell	91	0.00
R2037 Bond Future						

2037 On 06/08/2020	Bond Future	Buy	1,000	0.00
2037 On 06/08/2020	Bond Future	Sell	1,000	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Sell	3	0.00
R248 On 06/08/2020	Bond Future	Buy	3	0.00
R248 On 06/08/2020	Bond Future	Buy	9	0.00
R248 On 06/08/2020	Bond Future	Sell	9	0.00
R248 On 06/08/2020	Bond Future	Sell	14	0.00
R248 On 06/08/2020	Bond Future	Buy	14	0.00
R248 On 06/08/2020	Bond Future	Sell	20	0.00
R248 On 06/08/2020	Bond Future	Buy	20	0.00
R248 On 06/08/2020	Bond Future	Sell	70	0.00
R248 On 06/08/2020	Bond Future	Buy	70	0.00
R248 On 06/08/2020	Bond Future	Sell	72	0.00
R248 On 06/08/2020	Bond Future	Buy	72	0.00
R248 On 06/08/2020	Bond Future	Sell	90	0.00
R248 On 06/08/2020	Bond Future	Buy	90	0.00
R248 On 06/08/2020	Bond Future	Sell	109	0.00
R248 On 06/08/2020	Bond Future	Buy	109	0.00
R248 On 06/08/2020	Bond Future	Sell	116	0.00
R248 On 06/08/2020	Bond Future	Buy	116	0.00
R248 On 06/08/2020	Bond Future	Sell	190	0.00
R248 On 06/08/2020	Bond Future	Buy	190	0.00
R248 On 06/08/2020	Bond Future	Sell	859	0.00
R248 On 06/08/2020	Bond Future	Buy	859	0.00
R248 On 06/08/2020	Bond Future	Buy	1,529	0.00
R248 On 06/08/2020	Bond Future	Sell	1,529	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Buy	200	0.00
R209 On 06/08/2020	Bond Future	Sell	200	0.00
R209 On 06/08/2020	Bond Future	Buy	374	0.00
R209 On 06/08/2020	Bond Future	Sell	374	0.00
R209 On 06/08/2020	Bond Future	Buy	1,087	0.00
R209 On 06/08/2020	Bond Future	Sell	1,087	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future	Buy	95	0.00
R213 On 06/08/2020	Bond Future	Sell	95	0.00

R214 Bond Future

R214 On 06/08/2020	Bond Future	Sell	46	0.00
R214 On 06/08/2020	Bond Future	Buy	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Grand Total for Daily Detailed Turnover:				8,201	0.00
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