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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/07/2020

TO DATE : 06/07/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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
I2025 Bond Future					
2025 On 06/08/2020	Bond Future		Buy	3	0.00
2025 On 06/08/2020	Bond Future		Sell	3	0.00
2025 On 06/08/2020	Bond Future		Sell	3	0.00
2025 On 06/08/2020	Bond Future		Buy	3	0.00
I2038 Bond Future					
2038 On 06/08/2020	Bond Future		Sell	71	0.00

2038 On 06/08/2020	Bond Future	Buy	71	0.00
2038 On 06/08/2020	Bond Future	Sell	71	0.00
2038 On 06/08/2020	Bond Future	Buy	71	0.00

I2050 Bond Future

2050 On 06/08/2020	Bond Future	Sell	18	0.00
2050 On 06/08/2020	Bond Future	Buy	18	0.00
2050 On 06/08/2020	Bond Future	Sell	85	0.00
2050 On 06/08/2020	Bond Future	Buy	85	0.00
2050 On 06/08/2020	Bond Future	Sell	99	0.00
2050 On 06/08/2020	Bond Future	Buy	99	0.00
2050 On 06/08/2020	Bond Future	Sell	117	0.00
2050 On 06/08/2020	Bond Future	Buy	117	0.00
2050 On 06/08/2020	Bond Future	Sell	270	0.00
2050 On 06/08/2020	Bond Future	Buy	270	0.00
2050 On 06/08/2020	Bond Future	Buy	355	0.00
2050 On 06/08/2020	Bond Future	Sell	355	0.00

R186 Bond Future

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	Buy	2	0.00
R186 On 06/08/2020	Bond Future	Sell	2	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	1	0.00
2030 On 06/08/2020	Bond Future	Sell	1	0.00
2030 On 06/08/2020	Bond Future	Buy	1	0.00
2030 On 06/08/2020	Bond Future	Sell	1	0.00
2030 On 06/08/2020	Bond Future	Buy	16	0.00
2030 On 06/08/2020	Bond Future	Sell	16	0.00
2030 On 06/08/2020	Bond Future	Sell	20	0.00
2030 On 06/08/2020	Bond Future	Buy	20	0.00
2030 On 06/08/2020	Bond Future	Sell	32	0.00
2030 On 06/08/2020	Bond Future	Buy	32	0.00
2030 On 06/08/2020	Bond Future	Sell	32	0.00
2030 On 06/08/2020	Bond Future	Buy	32	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	Sell	50	0.00
2030 On 06/08/2020	Bond Future	Buy	50	0.00
2030 On 06/08/2020	Bond Future	Buy	57	0.00
2030 On 06/08/2020	Bond Future	Sell	57	0.00
2030 On 06/08/2020	Bond Future	Buy	59	0.00
2030 On 06/08/2020	Bond Future	Sell	59	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 06/08/2020			Bond Future	Sell	80	0.00
2030 On 06/08/2020			Bond Future	Buy	80	0.00
2030 On 06/08/2020			Bond Future	Buy	123	0.00
2030 On 06/08/2020			Bond Future	Sell	123	0.00
2030 On 06/08/2020			Bond Future	Sell	136	0.00
2030 On 06/08/2020			Bond Future	Buy	136	0.00
2030 On 06/08/2020			Bond Future	Sell	180	0.00
2030 On 06/08/2020			Bond Future	Buy	180	0.00
2030 On 06/08/2020			Bond Future	Buy	207	0.00
2030 On 06/08/2020			Bond Future	Sell	207	0.00
2030 On 06/08/2020			Bond Future	Buy	251	0.00
2030 On 06/08/2020			Bond Future	Sell	251	0.00
2030 On 06/08/2020			Bond Future	Buy	452	0.00
2030 On 06/08/2020			Bond Future	Sell	452	0.00
2030 On 06/08/2020			Bond Future	Sell	600	0.00
2030 On 06/08/2020			Bond Future	Buy	600	0.00
2030 On 06/08/2020			Bond Future	Sell	650	0.00
2030 On 06/08/2020			Bond Future	Buy	650	0.00
2030 On 06/08/2020			Bond Future	Sell	1,344	0.00
2030 On 06/08/2020			Bond Future	Buy	1,344	0.00
2030 On 06/08/2020			Bond Future	Sell	1,500	0.00
2030 On 06/08/2020			Bond Future	Buy	1,500	0.00
2030 On 06/08/2020			Bond Future	Sell	3,080	0.00
2030 On 06/08/2020			Bond Future	Buy	3,080	0.00
R2032 Bond Future						
2032 On 06/08/2020			Bond Future	Sell	1	0.00
2032 On 06/08/2020			Bond Future	Buy	1	0.00
2032 On 06/08/2020			Bond Future	Sell	1	0.00
2032 On 06/08/2020			Bond Future	Buy	1	0.00
2032 On 06/08/2020			Bond Future	Buy	2	0.00
2032 On 06/08/2020			Bond Future	Sell	2	0.00
2032 On 06/08/2020			Bond Future	Buy	2	0.00
2032 On 06/08/2020			Bond Future	Sell	2	0.00
2032 On 06/08/2020			Bond Future	Buy	12	0.00
2032 On 06/08/2020			Bond Future	Sell	12	0.00
2032 On 06/08/2020			Bond Future	Buy	33	0.00
2032 On 06/08/2020			Bond Future	Sell	33	0.00
2032 On 06/08/2020			Bond Future	Buy	43	0.00
2032 On 06/08/2020			Bond Future	Sell	43	0.00

2032 On 06/08/2020	Bond Future	Buy	55	0.00
2032 On 06/08/2020	Bond Future	Sell	55	0.00
2032 On 06/08/2020	Bond Future	Buy	92	0.00
2032 On 06/08/2020	Bond Future	Sell	92	0.00
2032 On 06/08/2020	Bond Future	Buy	122	0.00
2032 On 06/08/2020	Bond Future	Sell	122	0.00
2032 On 06/08/2020	Bond Future	Buy	154	0.00
2032 On 06/08/2020	Bond Future	Sell	154	0.00
2032 On 06/08/2020	Bond Future	Buy	187	0.00
2032 On 06/08/2020	Bond Future	Sell	187	0.00
2032 On 06/08/2020	Bond Future	Buy	335	0.00
2032 On 06/08/2020	Bond Future	Sell	335	0.00
2032 On 06/08/2020	Bond Future	Sell	1,033	0.00
2032 On 06/08/2020	Bond Future	Buy	1,033	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	2	0.00
R035 On 06/08/2020	Bond Future	Buy	2	0.00
R035 On 06/08/2020	Bond Future	Sell	10	0.00
R035 On 06/08/2020	Bond Future	Buy	10	0.00
R035 On 06/08/2020	Bond Future	Sell	12	0.00
R035 On 06/08/2020	Bond Future	Buy	12	0.00
R035 On 06/08/2020	Bond Future	Buy	12	0.00
R035 On 06/08/2020	Bond Future	Sell	12	0.00

R2037 Bond Future

2037 On 06/08/2020	Bond Future	Sell	8	0.00
2037 On 06/08/2020	Bond Future	Buy	8	0.00
2037 On 06/08/2020	Bond Future	Sell	42	0.00
2037 On 06/08/2020	Bond Future	Buy	42	0.00
2037 On 06/08/2020	Bond Future	Sell	50	0.00
2037 On 06/08/2020	Bond Future	Buy	50	0.00
2037 On 06/08/2020	Bond Future	Sell	50	0.00
2037 On 06/08/2020	Bond Future	Buy	50	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Sell	8	0.00
2040 On 06/08/2020	Bond Future	Buy	8	0.00
2040 On 06/08/2020	Bond Future	Sell	25	0.00
2040 On 06/08/2020	Bond Future	Buy	25	0.00
2040 On 06/08/2020	Bond Future	Sell	33	0.00
2040 On 06/08/2020	Bond Future	Buy	33	0.00
2040 On 06/08/2020	Bond Future	Sell	33	0.00
2040 On 06/08/2020	Bond Future	Buy	33	0.00
2040 On 06/08/2020	Bond Future	Sell	81	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/08/2020	Bond Future		Buy	81	0.00
2040 On 06/08/2020	Bond Future		Buy	81	0.00
2040 On 06/08/2020	Bond Future		Sell	81	0.00
R2044 Bond Future					
2044 On 06/08/2020	Bond Future		Sell	8	0.00
2044 On 06/08/2020	Bond Future		Buy	8	0.00
2044 On 06/08/2020	Bond Future		Sell	20	0.00
2044 On 06/08/2020	Bond Future		Buy	20	0.00
2044 On 06/08/2020	Bond Future		Sell	41	0.00
2044 On 06/08/2020	Bond Future		Buy	41	0.00
2044 On 06/08/2020	Bond Future		Sell	42	0.00
2044 On 06/08/2020	Bond Future		Buy	42	0.00
2044 On 06/08/2020	Bond Future		Sell	49	0.00
2044 On 06/08/2020	Bond Future		Buy	49	0.00
2044 On 06/08/2020	Bond Future		Buy	49	0.00
2044 On 06/08/2020	Bond Future		Sell	49	0.00
2044 On 06/08/2020	Bond Future		Sell	62	0.00
2044 On 06/08/2020	Bond Future		Buy	62	0.00
2044 On 06/08/2020	Bond Future		Buy	210	0.00
2044 On 06/08/2020	Bond Future		Sell	210	0.00
2044 On 06/08/2020	Bond Future		Buy	658	0.00
2044 On 06/08/2020	Bond Future		Sell	658	0.00
2044 On 06/08/2020	Bond Future		Sell	868	0.00
2044 On 06/08/2020	Bond Future		Buy	868	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		Sell	17	0.00
R248 On 06/08/2020	Bond Future		Buy	17	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	20	0.00
R248 On 06/08/2020	Bond Future		Buy	20	0.00
R248 On 06/08/2020	Bond Future		Sell	76	0.00
R248 On 06/08/2020	Bond Future		Buy	76	0.00
R248 On 06/08/2020	Bond Future		Sell	118	0.00
R248 On 06/08/2020	Bond Future		Buy	118	0.00
R248 On 06/08/2020	Bond Future		Buy	194	0.00

R248 On 06/08/2020	Bond Future	Sell	194	0.00
R248 On 05/11/2020	Bond Future	Sell	250	0.00
R248 On 05/11/2020	Bond Future	Buy	250	0.00

R208 Bond Futures

R208 On 06/08/2020	Bond Future	Sell	8	0.00
R208 On 06/08/2020	Bond Future	Buy	8	0.00
R208 On 06/08/2020	Bond Future	Sell	13	0.00
R208 On 06/08/2020	Bond Future	Buy	13	0.00
R208 On 06/08/2020	Bond Future	Sell	19	0.00
R208 On 06/08/2020	Bond Future	Buy	19	0.00
R208 On 06/08/2020	Bond Future	Sell	83	0.00
R208 On 06/08/2020	Bond Future	Buy	83	0.00
R208 On 06/08/2020	Bond Future	Sell	218	0.00
R208 On 06/08/2020	Bond Future	Buy	218	0.00
R208 On 06/08/2020	Bond Future	Sell	339	0.00
R208 On 06/08/2020	Bond Future	Buy	339	0.00
R208 On 06/08/2020	Bond Future	Sell	680	0.00
R208 On 06/08/2020	Bond Future	Buy	680	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Sell	10	0.00
R209 On 06/08/2020	Bond Future	Buy	10	0.00
R209 On 06/08/2020	Bond Future	Buy	10	0.00
R209 On 06/08/2020	Bond Future	Sell	10	0.00

Grand Total for Daily Detailed Turnover: 16,616 0.00