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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/04/2020

TO DATE : 07/04/2020

Contract

Strike

C/P

Buy/Sell

No. of Contracts

Govi Total Return Index

GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 07/05/2020	Bond Future		Sell	14	0.00
R186 On 07/05/2020	Bond Future		Buy	14	0.00
R186 On 07/05/2020	Bond Future		Sell	38	0.00
R186 On 07/05/2020	Bond Future		Buy	38	0.00
R186 On 07/05/2020	Bond Future		Buy	50	0.00
R186 On 07/05/2020	Bond Future		Sell	50	0.00
R186 On 07/05/2020	Bond Future		Sell	50	0.00
R186 On 07/05/2020	Bond Future		Buy	50	0.00
R186 On 07/05/2020	Bond Future		Sell	61	0.00

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R186 On 07/05/2020	Bond Future	Buy	61	0.00
R186 On 07/05/2020	Bond Future	Sell	65	0.00
R186 On 07/05/2020	Bond Future	Buy	65	0.00
R186 On 07/05/2020	Bond Future	Sell	72	0.00
R186 On 07/05/2020	Bond Future	Buy	72	0.00
R186 On 07/05/2020	Bond Future	Buy	100	0.00
R186 On 07/05/2020	Bond Future	Sell	100	0.00
R186 On 07/05/2020	Bond Future	Sell	119	0.00
R186 On 07/05/2020	Bond Future	Buy	119	0.00
R186 On 07/05/2020	Bond Future	Sell	298	0.00
R186 On 07/05/2020	Bond Future	Buy	298	0.00
R186 On 07/05/2020	Bond Future	Sell	629	0.00
R186 On 07/05/2020	Bond Future	Buy	629	0.00

R197 Bond Future

R197 On 07/05/2020	Bond Future	Buy	1	0.00
R197 On 07/05/2020	Bond Future	Sell	1	0.00
R197 On 07/05/2020	Bond Future	Buy	5	0.00
R197 On 07/05/2020	Bond Future	Sell	5	0.00
R197 On 07/05/2020	Bond Future	Buy	5	0.00
R197 On 07/05/2020	Bond Future	Sell	5	0.00
R197 On 07/05/2020	Bond Future	Buy	6	0.00
R197 On 07/05/2020	Bond Future	Sell	6	0.00
R197 On 07/05/2020	Bond Future	Buy	9	0.00
R197 On 07/05/2020	Bond Future	Sell	9	0.00
R197 On 07/05/2020	Bond Future	Buy	23	0.00
R197 On 07/05/2020	Bond Future	Sell	23	0.00
R197 On 07/05/2020	Bond Future	Buy	49	0.00
R197 On 07/05/2020	Bond Future	Sell	49	0.00

R202 Bond Future

R202 On 07/05/2020	Bond Future	Sell	19	0.00
R202 On 07/05/2020	Bond Future	Buy	19	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	100	0.00
R023 On 07/05/2020	Bond Future	Buy	100	0.00
R023 On 07/05/2020	Bond Future	Sell	100	0.00
R023 On 07/05/2020	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	100	0.00

R2030 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/05/2020			Buy	150	0.00
2030 On 07/05/2020			Sell	150	0.00
2030 On 07/05/2020			Buy	240	0.00
2030 On 07/05/2020			Sell	240	0.00
R2035 Bond Future					
R035 On 07/05/2020			Buy	14	0.00
R035 On 07/05/2020			Sell	14	0.00
R035 On 07/05/2020			Buy	65	0.00
R035 On 07/05/2020			Sell	65	0.00
R035 On 07/05/2020			Buy	119	0.00
R035 On 07/05/2020			Sell	119	0.00
R035 On 07/05/2020			Buy	298	0.00
R035 On 07/05/2020			Sell	298	0.00
R035 On 07/05/2020			Sell	496	0.00
R035 On 07/05/2020			Buy	496	0.00
R2037 Bond Future					
2037 On 07/05/2020			Buy	214	0.00
2037 On 07/05/2020			Sell	214	0.00
R2040 Bond Future					
2040 On 07/05/2020			Sell	13	0.00
2040 On 07/05/2020			Buy	13	0.00
2040 On 07/05/2020			Sell	69	0.00
2040 On 07/05/2020			Buy	69	0.00
2040 On 07/05/2020			Buy	82	0.00
2040 On 07/05/2020			Sell	82	0.00
R2044 Bond Future					
2044 On 07/05/2020			Buy	5	0.00
2044 On 07/05/2020			Sell	5	0.00
2044 On 07/05/2020			Sell	6	0.00
2044 On 07/05/2020			Buy	6	0.00
2044 On 07/05/2020			Sell	15	0.00
2044 On 07/05/2020			Buy	15	0.00
2044 On 07/05/2020			Sell	23	0.00
2044 On 07/05/2020			Buy	23	0.00

2044 On 07/05/2020	Bond Future	Buy	23	0.00
2044 On 07/05/2020	Bond Future	Sell	23	0.00
2044 On 07/05/2020	Bond Future	Buy	25	0.00
2044 On 07/05/2020	Bond Future	Sell	25	0.00
2044 On 07/05/2020	Bond Future	Sell	32	0.00
2044 On 07/05/2020	Bond Future	Buy	32	0.00
2044 On 07/05/2020	Bond Future	Buy	42	0.00
2044 On 07/05/2020	Bond Future	Sell	42	0.00
2044 On 07/05/2020	Bond Future	Sell	85	0.00
2044 On 07/05/2020	Bond Future	Buy	85	0.00
2044 On 07/05/2020	Bond Future	Sell	94	0.00
2044 On 07/05/2020	Bond Future	Buy	94	0.00
2044 On 07/05/2020	Bond Future	Buy	103	0.00
2044 On 07/05/2020	Bond Future	Sell	103	0.00
2044 On 07/05/2020	Bond Future	Buy	198	0.00
2044 On 07/05/2020	Bond Future	Sell	198	0.00
2044 On 07/05/2020	Bond Future	Sell	255	0.00
2044 On 07/05/2020	Bond Future	Buy	255	0.00

R209 Bond Future

R209 On 06/08/2020	Bond Future	Sell	2,500	0.00
R209 On 06/08/2020	Bond Future	Buy	2,500	0.00

R213 Bond Future

R213 On 07/05/2020	Bond Future	Buy	104	0.00
R213 On 07/05/2020	Bond Future	Sell	104	0.00

R214 Bond Future

R214 On 07/05/2020	Bond Future	Sell	56	0.00
R214 On 07/05/2020	Bond Future	Buy	56	0.00
R214 On 06/08/2020	Bond Future	Sell	3,000	0.00
R214 On 06/08/2020	Bond Future	Buy	3,000	0.00

Grand Total for Daily Detailed Turnover:

10,240 0.00