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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/05/2020

TO DATE : 06/05/2020

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	3	0.00
GOVI On 06/08/2020	GOVI		Sell	3	0.00

I2038 Bond Future

2038 On 06/08/2020	Bond Future		Buy	10	0.00
2038 On 06/08/2020	Bond Future		Sell	10	0.00
2038 On 06/08/2020	Bond Future		Buy	10	0.00
2038 On 06/08/2020	Bond Future		Sell	10	0.00
2038 On 06/08/2020	Bond Future		Buy	350	0.00

2038 On 06/08/2020	Bond Future	Sell	350	0.00
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R186 Bond Future

R186 On 07/05/2020	Bond Future	Sell	22	0.00
R186 On 07/05/2020	Bond Future	Buy	22	0.00
R186 On 07/05/2020	Bond Future	Sell	48	0.00
R186 On 07/05/2020	Bond Future	Buy	48	0.00
R186 On 07/05/2020	Bond Future	Sell	62	0.00
R186 On 07/05/2020	Bond Future	Buy	62	0.00
R186 On 07/05/2020	Bond Future	Sell	92	0.00
R186 On 07/05/2020	Bond Future	Buy	92	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Buy	100	0.00
R186 On 06/08/2020	Bond Future	Sell	100	0.00
R186 On 06/08/2020	Bond Future	Sell	150	0.00
R186 On 06/08/2020	Bond Future	Buy	150	0.00
R186 On 06/08/2020	Bond Future	Sell	150	0.00
R186 On 06/08/2020	Bond Future	Buy	150	0.00
R186 On 06/08/2020	Bond Future	Sell	150	0.00
R186 On 06/08/2020	Bond Future	Buy	150	0.00
R186 On 06/08/2020	Bond Future	Sell	150	0.00
R186 On 06/08/2020	Bond Future	Buy	150	0.00
R186 On 07/05/2020	Bond Future	Sell	752	0.00
R186 On 07/05/2020	Bond Future	Buy	752	0.00
R186 On 07/05/2020	Bond Future	Sell	1,000	0.00
R186 On 07/05/2020	Bond Future	Buy	1,000	0.00
R186 On 07/05/2020	Bond Future	Sell	1,523	0.00
R186 On 07/05/2020	Bond Future	Buy	1,523	0.00
R186 On 07/05/2020	Bond Future	Sell	2,182	0.00
R186 On 07/05/2020	Bond Future	Buy	2,182	0.00
R186 On 07/05/2020	Bond Future	Buy	4,681	0.00
R186 On 07/05/2020	Bond Future	Sell	4,681	0.00
R186 On 06/08/2020	Bond Future	Buy	10,204	0.00
R186 On 06/08/2020	Bond Future	Sell	10,204	0.00

R197 Bond Future

R197 On 07/05/2020	Bond Future	Sell	7	0.00
R197 On 07/05/2020	Bond Future	Buy	7	0.00
R197 On 07/05/2020	Bond Future	Buy	7	0.00
R197 On 07/05/2020	Bond Future	Sell	7	0.00
R197 On 06/08/2020	Bond Future	Sell	7	0.00
R197 On 06/08/2020	Bond Future	Buy	7	0.00
R197 On 06/08/2020	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 06/08/2020			Buy	7	0.00
R2023 Bond Future					
R023 On 07/05/2020			Buy	1	0.00
R023 On 07/05/2020			Sell	1	0.00
R023 On 07/05/2020			Sell	1	0.00
R023 On 07/05/2020			Buy	1	0.00
R2030 Bond Future					
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	3	0.00
2030 On 06/08/2020			Buy	3	0.00
2030 On 06/08/2020			Sell	4	0.00
2030 On 06/08/2020			Buy	4	0.00
2030 On 06/08/2020			Sell	9	0.00
2030 On 06/08/2020			Buy	9	0.00
2030 On 06/08/2020			Sell	10	0.00
2030 On 06/08/2020			Buy	10	0.00
2030 On 06/08/2020			Sell	10	0.00
2030 On 06/08/2020			Buy	10	0.00
2030 On 06/08/2020			Sell	15	0.00
2030 On 06/08/2020			Buy	15	0.00
2030 On 06/08/2020			Sell	15	0.00
2030 On 06/08/2020			Buy	15	0.00
2030 On 06/08/2020			Sell	20	0.00
2030 On 06/08/2020			Buy	20	0.00
2030 On 06/08/2020			Sell	25	0.00
2030 On 06/08/2020			Buy	25	0.00
2030 On 06/08/2020			Sell	28	0.00
2030 On 06/08/2020			Buy	28	0.00
2030 On 06/08/2020			Sell	31	0.00
2030 On 06/08/2020			Buy	31	0.00
2030 On 06/08/2020			Sell	32	0.00
2030 On 06/08/2020			Buy	32	0.00
2030 On 06/08/2020			Sell	41	0.00
2030 On 06/08/2020			Buy	41	0.00
2030 On 06/08/2020			Sell	43	0.00
2030 On 06/08/2020			Buy	43	0.00
2030 On 06/08/2020			Sell	47	0.00
2030 On 06/08/2020			Buy	47	0.00
2030 On 06/08/2020			Sell	47	0.00

2030 On 06/08/2020	Bond Future	Buy	47	0.00
2030 On 06/08/2020	Bond Future	Sell	54	0.00
2030 On 06/08/2020	Bond Future	Buy	54	0.00
2030 On 06/08/2020	Bond Future	Sell	66	0.00
2030 On 06/08/2020	Bond Future	Buy	66	0.00
2030 On 07/05/2020	Bond Future	Buy	80	0.00
2030 On 07/05/2020	Bond Future	Sell	80	0.00
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	Sell	97	0.00
2030 On 06/08/2020	Bond Future	Buy	97	0.00
2030 On 06/08/2020	Bond Future	Sell	106	0.00
2030 On 06/08/2020	Bond Future	Buy	106	0.00
2030 On 06/08/2020	Bond Future	Sell	109	0.00
2030 On 06/08/2020	Bond Future	Buy	109	0.00
2030 On 06/08/2020	Bond Future	Sell	121	0.00
2030 On 06/08/2020	Bond Future	Buy	121	0.00
2030 On 06/08/2020	Bond Future	Sell	123	0.00
2030 On 06/08/2020	Bond Future	Buy	123	0.00
2030 On 06/08/2020	Bond Future	Buy	200	0.00
2030 On 06/08/2020	Bond Future	Sell	200	0.00
2030 On 06/08/2020	Bond Future	Sell	296	0.00
2030 On 06/08/2020	Bond Future	Buy	296	0.00
2030 On 06/08/2020	Bond Future	Sell	303	0.00
2030 On 06/08/2020	Bond Future	Buy	303	0.00
2030 On 06/08/2020	Bond Future	Buy	358	0.00
2030 On 06/08/2020	Bond Future	Sell	358	0.00
2030 On 06/08/2020	Bond Future	Sell	401	0.00
2030 On 06/08/2020	Bond Future	Buy	401	0.00
2030 On 06/08/2020	Bond Future	Sell	411	0.00
2030 On 06/08/2020	Bond Future	Buy	411	0.00
2030 On 06/08/2020	Bond Future	Sell	453	0.00
2030 On 06/08/2020	Bond Future	Buy	453	0.00
2030 On 06/08/2020	Bond Future	Sell	464	0.00
2030 On 06/08/2020	Bond Future	Buy	464	0.00
2030 On 06/08/2020	Bond Future	Sell	1,511	0.00
2030 On 06/08/2020	Bond Future	Buy	1,511	0.00
2030 On 06/08/2020	Bond Future	Buy	1,518	0.00
2030 On 06/08/2020	Bond Future	Sell	1,518	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	Buy	3	0.00
2032 On 06/08/2020	Bond Future	Sell	3	0.00
2032 On 06/08/2020	Bond Future	Sell	4	0.00
2032 On 06/08/2020	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/08/2020			Sell	4	0.00
2032 On 06/08/2020			Buy	4	0.00
2032 On 06/08/2020			Sell	8	0.00
2032 On 06/08/2020			Buy	8	0.00
2032 On 06/08/2020			Sell	11	0.00
2032 On 06/08/2020			Buy	11	0.00
2032 On 06/08/2020			Sell	12	0.00
2032 On 06/08/2020			Buy	12	0.00
2032 On 06/08/2020			Sell	12	0.00
2032 On 06/08/2020			Buy	12	0.00
2032 On 06/08/2020			Sell	16	0.00
2032 On 06/08/2020			Buy	16	0.00
2032 On 06/08/2020			Sell	32	0.00
2032 On 06/08/2020			Buy	32	0.00
2032 On 06/08/2020			Sell	34	0.00
2032 On 06/08/2020			Buy	34	0.00
2032 On 06/08/2020			Sell	50	0.00
2032 On 06/08/2020			Buy	50	0.00
2032 On 06/08/2020			Sell	50	0.00
2032 On 06/08/2020			Buy	50	0.00
2032 On 06/08/2020			Sell	78	0.00
2032 On 06/08/2020			Buy	78	0.00
2032 On 06/08/2020			Sell	106	0.00
2032 On 06/08/2020			Buy	106	0.00
2032 On 06/08/2020			Sell	115	0.00
2032 On 06/08/2020			Buy	115	0.00
2032 On 06/08/2020			Sell	120	0.00
2032 On 06/08/2020			Buy	120	0.00
2032 On 06/08/2020			Sell	130	0.00
2032 On 06/08/2020			Buy	130	0.00
2032 On 06/08/2020			Sell	320	0.00
2032 On 06/08/2020			Buy	320	0.00
2032 On 06/08/2020			Buy	426	0.00
2032 On 06/08/2020			Sell	426	0.00
2032 On 06/08/2020			Sell	433	0.00
2032 On 06/08/2020			Buy	433	0.00
2032 On 06/08/2020			Sell	490	0.00
2032 On 06/08/2020			Buy	490	0.00
2032 On 06/08/2020			Sell	1,603	0.00
2032 On 06/08/2020			Buy	1,603	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Sell	1	0.00
R035 On 06/08/2020	Bond Future	Buy	1	0.00
R035 On 06/08/2020	Bond Future	Sell	3	0.00
R035 On 06/08/2020	Bond Future	Buy	3	0.00
R035 On 06/08/2020	Bond Future	Sell	4	0.00
R035 On 06/08/2020	Bond Future	Buy	4	0.00
R035 On 06/08/2020	Bond Future	Sell	4	0.00
R035 On 06/08/2020	Bond Future	Buy	4	0.00
R035 On 06/08/2020	Bond Future	Sell	8	0.00
R035 On 06/08/2020	Bond Future	Buy	8	0.00
R035 On 06/08/2020	Bond Future	Sell	11	0.00
R035 On 06/08/2020	Bond Future	Buy	11	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	Sell	12	0.00
R035 On 06/08/2020	Bond Future	Buy	12	0.00
R035 On 06/08/2020	Bond Future	Sell	16	0.00
R035 On 06/08/2020	Bond Future	Buy	16	0.00
R035 On 06/08/2020	Bond Future	Sell	28	0.00
R035 On 06/08/2020	Bond Future	Buy	28	0.00
R035 On 06/08/2020	Bond Future	Sell	32	0.00
R035 On 06/08/2020	Bond Future	Buy	32	0.00
R035 On 06/08/2020	Bond Future	Sell	34	0.00
R035 On 06/08/2020	Bond Future	Buy	34	0.00
R035 On 06/08/2020	Bond Future	Sell	49	0.00
R035 On 06/08/2020	Bond Future	Buy	49	0.00
R035 On 06/08/2020	Bond Future	Sell	78	0.00
R035 On 06/08/2020	Bond Future	Buy	78	0.00
R035 On 06/08/2020	Bond Future	Sell	106	0.00
R035 On 06/08/2020	Bond Future	Buy	106	0.00
R035 On 06/08/2020	Bond Future	Sell	115	0.00
R035 On 06/08/2020	Bond Future	Buy	115	0.00
R035 On 06/08/2020	Bond Future	Sell	120	0.00
R035 On 06/08/2020	Bond Future	Buy	120	0.00
R035 On 06/08/2020	Bond Future	Sell	130	0.00
R035 On 06/08/2020	Bond Future	Buy	130	0.00
R035 On 06/08/2020	Bond Future	Sell	319	0.00
R035 On 06/08/2020	Bond Future	Buy	319	0.00
R035 On 06/08/2020	Bond Future	Sell	404	0.00
R035 On 06/08/2020	Bond Future	Buy	404	0.00
R035 On 06/08/2020	Bond Future	Sell	432	0.00
R035 On 06/08/2020	Bond Future	Buy	432	0.00
R035 On 06/08/2020	Bond Future	Sell	489	0.00
R035 On 06/08/2020	Bond Future	Buy	489	0.00
R035 On 06/08/2020	Bond Future	Sell	1,599	0.00
R035 On 06/08/2020	Bond Future	Buy	1,599	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 07/05/2020	Bond Future		Buy	800	0.00
R248 On 07/05/2020	Bond Future		Sell	800	0.00
R248 On 06/08/2020	Bond Future		Sell	800	0.00
R248 On 06/08/2020	Bond Future		Buy	800	0.00
R208 Bond Futures					
R208 On 06/08/2020	Bond Future		Buy	2,731	0.00
R208 On 06/08/2020	Bond Future		Sell	2,731	0.00
R208 On 06/08/2020	Bond Future		Sell	2,731	0.00
R208 On 06/08/2020	Bond Future		Buy	2,731	0.00
R214 Bond Future					
R214 On 06/08/2020	Bond Future		Buy	2	0.00
R214 On 06/08/2020	Bond Future		Sell	2	0.00
Grand Total for Daily Detailed Turnover:				44,134	0.00