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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2020

TO DATE : 29/05/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/08/2020	GOVI		Buy	2	0.00
GOVI On 06/08/2020	GOVI		Sell	2	0.00
R186 Bond Future					
R186 On 06/08/2020	Bond Future		Sell	5	0.00
R186 On 06/08/2020	Bond Future		Buy	5	0.00
R186 On 06/08/2020	Bond Future		Sell	9	0.00
R186 On 06/08/2020	Bond Future		Buy	9	0.00
R186 On 06/08/2020	Bond Future		Sell	12	0.00
R186 On 06/08/2020	Bond Future		Buy	12	0.00
R186 On 06/08/2020	Bond Future		Sell	13	0.00
R186 On 06/08/2020	Bond Future		Buy	13	0.00
R186 On 06/08/2020	Bond Future		Sell	17	0.00

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R186 On 06/08/2020	Bond Future	Buy	17	0.00
R186 On 06/08/2020	Bond Future	Sell	27	0.00
R186 On 06/08/2020	Bond Future	Buy	27	0.00
R186 On 06/08/2020	Bond Future	Sell	32	0.00
R186 On 06/08/2020	Bond Future	Buy	32	0.00
R186 On 06/08/2020	Bond Future	Sell	53	0.00
R186 On 06/08/2020	Bond Future	Buy	53	0.00
R186 On 06/08/2020	Bond Future	Buy	110	0.00
R186 On 06/08/2020	Bond Future	Sell	110	0.00
R186 On 06/08/2020	Bond Future	Sell	110	0.00
R186 On 06/08/2020	Bond Future	Buy	110	0.00
R186 On 06/08/2020	Bond Future	Sell	146	0.00
R186 On 06/08/2020	Bond Future	Buy	146	0.00
R186 On 06/08/2020	Bond Future	Buy	314	0.00
R186 On 06/08/2020	Bond Future	Sell	314	0.00
R186 On 06/08/2020	Bond Future	Sell	570	0.00
R186 On 06/08/2020	Bond Future	Buy	570	0.00
R186 On 06/08/2020	Bond Future	Buy	570	0.00
R186 On 06/08/2020	Bond Future	Sell	570	0.00
R186 On 06/08/2020	Bond Future	Buy	680	0.00
R186 On 06/08/2020	Bond Future	Sell	680	0.00
R186 On 06/08/2020	Bond Future	Buy	680	0.00
R186 On 06/08/2020	Bond Future	Sell	680	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future	Buy	60	0.00
2030 On 06/08/2020	Bond Future	Sell	60	0.00
2030 On 06/08/2020	Bond Future	Buy	76	0.00
2030 On 06/08/2020	Bond Future	Sell	76	0.00
2030 On 06/08/2020	Bond Future	Buy	76	0.00
2030 On 06/08/2020	Bond Future	Sell	76	0.00
2030 On 06/08/2020	Bond Future	Buy	250	0.00
2030 On 06/08/2020	Bond Future	Sell	250	0.00
2030 On 06/08/2020	Bond Future	Sell	250	0.00
2030 On 06/08/2020	Bond Future	Buy	250	0.00
2030 On 06/08/2020	Bond Future	Buy	800	0.00
2030 On 06/08/2020	Bond Future	Sell	800	0.00
2030 On 06/08/2020	Bond Future	Sell	1,320	0.00
2030 On 06/08/2020	Bond Future	Buy	1,320	0.00
2030 On 06/08/2020	Bond Future	Buy	1,320	0.00
2030 On 06/08/2020	Bond Future	Sell	1,320	0.00
2030 On 06/08/2020	Bond Future	Sell	1,570	0.00
2030 On 06/08/2020	Bond Future	Buy	1,570	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	1,570	0.00
2030 On 06/08/2020			Sell	1,570	0.00
R2032 Bond Future					
2032 On 06/08/2020			Sell	270	0.00
2032 On 06/08/2020			Buy	270	0.00
2032 On 06/08/2020			Buy	270	0.00
2032 On 06/08/2020			Sell	270	0.00
2032 On 06/08/2020			Buy	539	0.00
2032 On 06/08/2020			Sell	539	0.00
2032 On 06/08/2020			Sell	1,470	0.00
2032 On 06/08/2020			Buy	1,470	0.00
2032 On 06/08/2020			Buy	1,470	0.00
2032 On 06/08/2020			Sell	1,470	0.00
2032 On 06/08/2020			Buy	1,740	0.00
2032 On 06/08/2020			Sell	1,740	0.00
2032 On 06/08/2020			Sell	1,740	0.00
2032 On 06/08/2020			Buy	1,740	0.00
R2035 Bond Future					
R035 On 06/08/2020			Sell	200	0.00
R035 On 06/08/2020			Buy	200	0.00
R035 On 06/08/2020			Buy	200	0.00
R035 On 06/08/2020			Sell	200	0.00
R035 On 06/08/2020			Sell	1,050	0.00
R035 On 06/08/2020			Buy	1,050	0.00
R035 On 06/08/2020			Buy	1,050	0.00
R035 On 06/08/2020			Sell	1,050	0.00
R035 On 06/08/2020			Buy	1,250	0.00
R035 On 06/08/2020			Sell	1,250	0.00
R035 On 06/08/2020			Sell	1,250	0.00
R035 On 06/08/2020			Buy	1,250	0.00
R2037 Bond Future					
2037 On 06/08/2020			Sell	130	0.00
2037 On 06/08/2020			Sell	130	0.00
2037 On 06/08/2020			Buy	130	0.00
2037 On 06/08/2020			Buy	130	0.00

2037 On 06/08/2020	Bond Future	Sell	680	0.00
2037 On 06/08/2020	Bond Future	Buy	680	0.00
2037 On 06/08/2020	Bond Future	Buy	680	0.00
2037 On 06/08/2020	Bond Future	Sell	680	0.00
2037 On 06/08/2020	Bond Future	Buy	810	0.00
2037 On 06/08/2020	Bond Future	Sell	810	0.00
2037 On 06/08/2020	Bond Future	Sell	810	0.00
2037 On 06/08/2020	Bond Future	Buy	810	0.00

R2040 Bond Future

2040 On 06/08/2020	Bond Future	Sell	30	0.00
2040 On 06/08/2020	Bond Future	Buy	30	0.00
2040 On 06/08/2020	Bond Future	Buy	30	0.00
2040 On 06/08/2020	Bond Future	Sell	30	0.00
2040 On 06/08/2020	Bond Future	Sell	150	0.00
2040 On 06/08/2020	Bond Future	Buy	150	0.00
2040 On 06/08/2020	Bond Future	Buy	150	0.00
2040 On 06/08/2020	Bond Future	Sell	150	0.00
2040 On 06/08/2020	Bond Future	Sell	180	0.00
2040 On 06/08/2020	Bond Future	Buy	180	0.00
2040 On 06/08/2020	Bond Future	Sell	180	0.00
2040 On 06/08/2020	Bond Future	Buy	180	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future	Buy	1	0.00
R248 On 06/08/2020	Bond Future	Sell	1	0.00
R248 On 06/08/2020	Bond Future	Sell	13	0.00
R248 On 06/08/2020	Bond Future	Buy	13	0.00
R248 On 06/08/2020	Bond Future	Buy	13	0.00
R248 On 06/08/2020	Bond Future	Sell	13	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	Buy	20	0.00
R248 On 06/08/2020	Bond Future	Sell	20	0.00
R248 On 06/08/2020	Bond Future	Buy	33	0.00
R248 On 06/08/2020	Bond Future	Sell	33	0.00
R248 On 06/08/2020	Bond Future	Buy	33	0.00
R248 On 06/08/2020	Bond Future	Sell	33	0.00

R212 Bond Future

R212 On 06/08/2020	Bond Future	Sell	31	0.00
R212 On 06/08/2020	Bond Future	Sell	31	0.00
R212 On 06/08/2020	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Sell	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R212 On 06/08/2020			Buy	31	0.00
R213 Bond Future					
R213 On 06/08/2020			Buy	1	0.00
R213 On 06/08/2020			Sell	1	0.00
R214 Bond Future					
R214 On 06/08/2020			Buy	17	0.00
R214 On 06/08/2020			Sell	17	0.00
R214 On 06/08/2020			Buy	22	0.00
R214 On 06/08/2020			Sell	22	0.00
R214 On 06/08/2020			Buy	29	0.00
R214 On 06/08/2020			Sell	29	0.00
R214 On 06/08/2020			Buy	31	0.00
R214 On 06/08/2020			Sell	31	0.00
R214 On 06/08/2020			Buy	33	0.00
R214 On 06/08/2020			Sell	33	0.00
R214 On 06/08/2020			Buy	36	0.00
R214 On 06/08/2020			Sell	36	0.00
R214 On 06/08/2020			Buy	129	0.00
R214 On 06/08/2020			Sell	129	0.00
R214 On 06/08/2020			Buy	129	0.00
R214 On 06/08/2020			Sell	129	0.00
R214 On 06/08/2020			Buy	222	0.00
R214 On 06/08/2020			Sell	222	0.00
R214 On 06/08/2020			Buy	277	0.00
R214 On 06/08/2020			Sell	277	0.00
R214 On 06/08/2020			Sell	402	0.00
R214 On 06/08/2020			Buy	402	0.00
R214 On 06/08/2020			Sell	523	0.00
R214 On 06/08/2020			Buy	523	0.00

Grand Total for Daily Detailed Turnover:

29,271

0.00