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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/06/2020

TO DATE : 24/06/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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		Sell	30	0.00
2038 On 06/08/2020	Bond Future		Buy	30	0.00
R186 Bond Future					
R186 On 05/11/2020	Bond Future	8.34	Call Buy	7	0.00
R186 On 05/11/2020	Bond Future	8.34	Call Sell	7	0.00
R186 On 05/11/2020	Bond Future	7.84	Call Buy	7	0.00
R186 On 05/11/2020	Bond Future	7.84	Call Sell	7	0.00
R186 On 05/11/2020	Bond Future	9.26	Put Buy	7	0.00

R186 On 05/11/2020	Bond Future	9.26	Put	Sell	7	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	8	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	8	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	8	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	8	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	8	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	8	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			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	22	0.00
R186 On 06/08/2020	Bond Future			Sell	22	0.00
R186 On 06/08/2020	Bond Future			Sell	22	0.00
R186 On 06/08/2020	Bond Future			Buy	22	0.00

R202 Bond Future

R202 On 06/08/2020	Bond Future			Sell	130	0.00
R202 On 06/08/2020	Bond Future			Buy	130	0.00

R2023 Bond Future

R023 On 06/08/2020	Bond Future			Buy	5,000	0.00
R023 On 06/08/2020	Bond Future			Sell	5,000	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future			Sell	6	0.00
2030 On 06/08/2020	Bond Future			Buy	6	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	16	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	16	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	16	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	16	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Buy	18	0.00
2030 On 05/11/2020	Bond Future	8.53	Call	Sell	18	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Buy	18	0.00
2030 On 05/11/2020	Bond Future	9.03	Call	Sell	18	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Buy	18	0.00
2030 On 05/11/2020	Bond Future	10.37	Put	Sell	18	0.00
2030 On 06/08/2020	Bond Future			Sell	22	0.00
2030 On 06/08/2020	Bond Future			Buy	22	0.00
2030 On 06/08/2020	Bond Future			Sell	28	0.00
2030 On 06/08/2020	Bond Future			Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 06/08/2020			Buy	72	0.00
2030 On 06/08/2020			Buy	72	0.00
2030 On 06/08/2020			Sell	72	0.00
2030 On 06/08/2020			Sell	72	0.00
2030 On 06/08/2020			Buy	482	0.00
2030 On 06/08/2020			Sell	482	0.00
2030 On 06/08/2020			Sell	600	0.00
2030 On 06/08/2020			Buy	600	0.00
R2032 Bond Future					
2032 On 06/08/2020			Sell	4	0.00
2032 On 06/08/2020			Buy	4	0.00
2032 On 06/08/2020			Sell	19	0.00
2032 On 06/08/2020			Buy	19	0.00
2032 On 06/08/2020			Buy	23	0.00
2032 On 06/08/2020			Sell	23	0.00
R2035 Bond Future					
R035 On 06/08/2020			Sell	2	0.00
R035 On 06/08/2020			Buy	2	0.00
R035 On 06/08/2020			Sell	11	0.00
R035 On 06/08/2020			Buy	11	0.00
R035 On 06/08/2020			Buy	13	0.00
R035 On 06/08/2020			Sell	13	0.00
R2037 Bond Future					
2037 On 06/08/2020			Sell	8	0.00
2037 On 06/08/2020			Buy	8	0.00
2037 On 06/08/2020			Buy	43	0.00
2037 On 06/08/2020			Sell	43	0.00
2037 On 06/08/2020			Buy	51	0.00
2037 On 06/08/2020			Sell	51	0.00
2037 On 05/11/2020			Sell	276	0.00
2037 On 05/11/2020			Buy	276	0.00
R2040 Bond Future					
2040 On 06/08/2020			Sell	9	0.00
2040 On 06/08/2020			Buy	9	0.00
2040 On 06/08/2020			Sell	11	0.00
2040 On 06/08/2020			Buy	11	0.00

2040 On 06/08/2020	Bond Future			Sell	12	0.00
2040 On 06/08/2020	Bond Future			Buy	12	0.00
2040 On 06/08/2020	Bond Future			Sell	26	0.00
2040 On 06/08/2020	Bond Future			Buy	26	0.00
2040 On 06/08/2020	Bond Future			Sell	29	0.00
2040 On 06/08/2020	Bond Future			Buy	29	0.00
2040 On 06/08/2020	Bond Future			Buy	35	0.00
2040 On 06/08/2020	Bond Future			Sell	35	0.00
2040 On 06/08/2020	Bond Future	10.85	Put	Buy	42	0.00
2040 On 06/08/2020	Bond Future	10.85	Put	Sell	42	0.00
2040 On 06/08/2020	Bond Future			Buy	52	0.00
2040 On 06/08/2020	Bond Future			Sell	52	0.00
2040 On 06/08/2020	Bond Future			Buy	52	0.00
2040 On 06/08/2020	Bond Future			Sell	52	0.00

R2044 Bond Future

2044 On 06/08/2020	Bond Future			Sell	25	0.00
2044 On 06/08/2020	Bond Future			Buy	25	0.00
2044 On 06/08/2020	Bond Future			Sell	117	0.00
2044 On 06/08/2020	Bond Future			Buy	117	0.00
2044 On 06/08/2020	Bond Future			Buy	142	0.00
2044 On 06/08/2020	Bond Future			Sell	142	0.00

R2048 Bond Future

R248 On 06/08/2020	Bond Future			Sell	4	0.00
R248 On 06/08/2020	Bond Future			Buy	4	0.00
R248 On 06/08/2020	Bond Future			Sell	49	0.00
R248 On 06/08/2020	Bond Future			Buy	49	0.00
R248 On 06/08/2020	Bond Future			Buy	53	0.00
R248 On 06/08/2020	Bond Future			Sell	53	0.00
R248 On 06/08/2020	Bond Future			Buy	2,000	0.00
R248 On 06/08/2020	Bond Future			Sell	2,000	0.00

R213 Bond Future

R213 On 06/08/2020	Bond Future			Sell	3	0.00
R213 On 06/08/2020	Bond Future			Buy	3	0.00
R213 On 06/08/2020	Bond Future			Sell	14	0.00
R213 On 06/08/2020	Bond Future			Buy	14	0.00
R213 On 06/08/2020	Bond Future			Buy	17	0.00
R213 On 06/08/2020	Bond Future			Sell	17	0.00

Grand Total for Daily Detailed Turnover: 9,808 0.00