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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/11/2019

TO DATE : 11/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 06/02/2020	GOVI		Sell	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
GOVI On 06/02/2020	GOVI		Sell	1	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future		Buy	3	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
R186 On 06/02/2020	Bond Future		Buy	12	0.00
R186 On 06/02/2020	Bond Future		Sell	12	0.00
R186 On 06/02/2020	Bond Future		Sell	12	0.00
R186 On 06/02/2020	Bond Future		Buy	12	0.00
R186 On 06/02/2020	Bond Future		Sell	26	0.00
R186 On 06/02/2020	Bond Future		Buy	26	0.00

R186 On 06/02/2020	Bond Future		Buy	27	0.00
R186 On 06/02/2020	Bond Future		Sell	27	0.00
R186 On 06/02/2020	Bond Future		Buy	120	0.00
R186 On 06/02/2020	Bond Future		Sell	120	0.00
R186 On 06/02/2020	Bond Future		Buy	174	0.00
R186 On 06/02/2020	Bond Future		Sell	174	0.00
R186 On 06/02/2020	Bond Future		Sell	500	0.00
R186 On 06/02/2020	Bond Future		Buy	500	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future		Buy	120	0.00
2030 On 06/02/2020	Bond Future		Sell	120	0.00
2030 On 06/02/2020	Bond Future		Buy	120	0.00
2030 On 06/02/2020	Bond Future		Sell	120	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future		Sell	9	0.00	
R035 On 06/02/2020	Bond Future		Buy	9	0.00	
R035 On 06/02/2020	Bond Future		Sell	9	0.00	
R035 On 06/02/2020	Bond Future		Buy	9	0.00	
R035 On 06/02/2020	Bond Future		Sell	13	0.00	
R035 On 06/02/2020	Bond Future		Buy	13	0.00	
R035 On 06/02/2020	Bond Future		Sell	16	0.00	
R035 On 06/02/2020	Bond Future		Buy	16	0.00	
R035 On 06/02/2020	Bond Future		Sell	20	0.00	
R035 On 06/02/2020	Bond Future		Buy	20	0.00	
R035 On 06/02/2020	Bond Future		Sell	31	0.00	
R035 On 06/02/2020	Bond Future		Buy	31	0.00	
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	40	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	40	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	40	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	40	0.00
R035 On 06/02/2020	Bond Future		Sell	46	0.00	
R035 On 06/02/2020	Bond Future		Buy	46	0.00	
R035 On 06/02/2020	Bond Future		Sell	73	0.00	
R035 On 06/02/2020	Bond Future		Buy	73	0.00	
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	160	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	160	0.00
R035 On 06/02/2020	Bond Future		Sell	225	0.00	
R035 On 06/02/2020	Bond Future		Buy	225	0.00	
R035 On 06/02/2020	Bond Future		Sell	358	0.00	
R035 On 06/02/2020	Bond Future		Buy	358	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/02/2020	Bond Future		Buy	800	0.00
R035 On 06/02/2020	Bond Future		Sell	800	0.00
R2044 Bond Future					
2044 On 06/02/2020	Bond Future		Buy	35	0.00
2044 On 06/02/2020	Bond Future		Sell	35	0.00
2044 On 06/02/2020	Bond Future		Sell	35	0.00
2044 On 06/02/2020	Bond Future		Buy	35	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	1	0.00
R248 On 06/02/2020	Bond Future		Buy	1	0.00
R248 On 06/02/2020	Bond Future		Sell	20	0.00
R248 On 06/02/2020	Bond Future		Buy	20	0.00
R248 On 06/02/2020	Bond Future		Buy	21	0.00
R248 On 06/02/2020	Bond Future		Sell	21	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Buy	474	0.00
R208 On 06/02/2020	Bond Future		Sell	474	0.00
Grand Total for Daily Detailed Turnover:				3,702	0.00