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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/11/2019

TO DATE : 14/11/2019

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

GOVI On 06/02/2020	GOVI		Sell	2	0.00
GOVI On 06/02/2020	GOVI		Buy	2	0.00
GOVI On 06/02/2020	GOVI		Sell	2	0.00
GOVI On 06/02/2020	GOVI		Buy	2	0.00
GOVI On 06/02/2020	GOVI		Sell	4	0.00
GOVI On 06/02/2020	GOVI		Buy	4	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	18	0.00
R186 On 06/02/2020	Bond Future		Buy	18	0.00
R186 On 06/02/2020	Bond Future		Buy	23	0.00
R186 On 06/02/2020	Bond Future		Sell	23	0.00
R186 On 07/05/2020	Bond Future	8.50	Put	45	0.00
R186 On 07/05/2020	Bond Future	8.50	Put	45	0.00

R186 On 06/02/2020	Bond Future			Sell	211	0.00
R186 On 06/02/2020	Bond Future			Buy	211	0.00
R186 On 06/02/2020	Bond Future			Sell	220	0.00
R186 On 06/02/2020	Bond Future			Buy	220	0.00
R2023 Bond Future						
R023 On 06/02/2020	Bond Future			Sell	430	0.00
R023 On 06/02/2020	Bond Future			Buy	430	0.00
R2030 Bond Future						
2030 On 06/02/2020	Bond Future			Buy	40	0.00
2030 On 06/02/2020	Bond Future			Sell	40	0.00
2030 On 06/02/2020	Bond Future			Buy	40	0.00
2030 On 06/02/2020	Bond Future			Sell	40	0.00
R2032 Bond Future						
2032 On 05/11/2020	Bond Future	9.44	Call	Sell	872	0.00
2032 On 05/11/2020	Bond Future	9.44	Call	Buy	872	0.00
2032 On 05/11/2020	Bond Future	8.94	Call	Buy	872	0.00
2032 On 05/11/2020	Bond Future	8.94	Call	Sell	872	0.00
2032 On 05/11/2020	Bond Future	11.08	Put	Buy	872	0.00
2032 On 05/11/2020	Bond Future	11.08	Put	Sell	872	0.00
2032 On 05/11/2020	Bond Future	9.44	Call	Buy	1,000	0.00
2032 On 05/11/2020	Bond Future	9.44	Call	Sell	1,000	0.00
2032 On 05/11/2020	Bond Future	8.94	Call	Buy	1,000	0.00
2032 On 05/11/2020	Bond Future	8.94	Call	Sell	1,000	0.00
2032 On 05/11/2020	Bond Future	11.08	Put	Sell	1,000	0.00
2032 On 05/11/2020	Bond Future	11.08	Put	Buy	1,000	0.00
R2035 Bond Future						
R035 On 06/02/2020	Bond Future			Sell	213	0.00
R035 On 06/02/2020	Bond Future			Buy	213	0.00
R2040 Bond Future						
2040 On 06/02/2020	Bond Future			Buy	2	0.00
2040 On 06/02/2020	Bond Future			Sell	2	0.00
2040 On 07/05/2020	Bond Future			Sell	2	0.00
2040 On 07/05/2020	Bond Future			Buy	2	0.00
2040 On 06/02/2020	Bond Future			Buy	4	0.00
2040 On 06/02/2020	Bond Future			Sell	4	0.00
2040 On 07/05/2020	Bond Future			Sell	4	0.00
2040 On 07/05/2020	Bond Future			Buy	4	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	10	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	10	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	10	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	10	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	10	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	12	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	12	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	12	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	12	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	12	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	12	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	18	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	18	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	18	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	18	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	18	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	18	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	21	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	21	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	21	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	21	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	21	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	21	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	26	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	26	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	26	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	26	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	26	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	26	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	52	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	52	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	52	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	52	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	52	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	52	0.00
2040 On 06/02/2020	Bond Future			Buy	73	0.00
2040 On 06/02/2020	Bond Future			Sell	73	0.00
2040 On 07/05/2020	Bond Future			Sell	73	0.00
2040 On 07/05/2020	Bond Future			Buy	73	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	164	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	164	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	164	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	164	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	164	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	164	0.00

2040 On 05/11/2020	Bond Future	9.50	Call	Buy	168	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	168	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	168	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	168	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	168	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	168	0.00
2040 On 06/02/2020	Bond Future			Buy	440	0.00
2040 On 06/02/2020	Bond Future			Sell	440	0.00
2040 On 07/05/2020	Bond Future			Sell	440	0.00
2040 On 07/05/2020	Bond Future			Buy	440	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	483	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	483	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	483	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	483	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	483	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	483	0.00
2040 On 06/02/2020	Bond Future			Sell	519	0.00
2040 On 06/02/2020	Bond Future			Buy	519	0.00
2040 On 07/05/2020	Bond Future			Buy	519	0.00
2040 On 07/05/2020	Bond Future			Sell	519	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	1,046	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	1,046	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	1,046	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	1,046	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	1,046	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	1,046	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Buy	2,000	0.00
2040 On 05/11/2020	Bond Future	9.50	Call	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	10.00	Call	Buy	2,000	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Sell	2,000	0.00
2040 On 05/11/2020	Bond Future	11.50	Put	Buy	2,000	0.00

R2044 Bond Future

2044 On 06/02/2020	Bond Future			Sell	38	0.00
2044 On 06/02/2020	Bond Future			Buy	38	0.00
2044 On 06/02/2020	Bond Future			Sell	40	0.00
2044 On 06/02/2020	Bond Future			Buy	40	0.00
2044 On 06/02/2020	Bond Future			Buy	78	0.00
2044 On 06/02/2020	Bond Future			Sell	78	0.00
2044 On 06/02/2020	Bond Future			Buy	78	0.00
2044 On 06/02/2020	Bond Future			Sell	78	0.00

R2048 Bond Future

R248 On 06/02/2020	Bond Future			Sell	15	0.00
R248 On 06/02/2020	Bond Future			Buy	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 06/02/2020			Sell	15	0.00
R248 On 06/02/2020			Buy	15	0.00
R248 On 06/02/2020			Sell	30	0.00
R248 On 06/02/2020			Buy	30	0.00
R248 On 06/02/2020			Buy	30	0.00
R248 On 06/02/2020			Sell	30	0.00

R209 Bond Future

R209 On 06/02/2020			Sell	15	0.00
R209 On 06/02/2020			Buy	15	0.00
R209 On 06/02/2020			Sell	15	0.00
R209 On 06/02/2020			Buy	15	0.00
R209 On 06/02/2020			Sell	23	0.00
R209 On 06/02/2020			Buy	23	0.00
R209 On 06/02/2020			Sell	24	0.00
R209 On 06/02/2020			Buy	24	0.00
R209 On 06/02/2020			Sell	26	0.00
R209 On 06/02/2020			Buy	26	0.00
R209 On 06/02/2020			Sell	40	0.00
R209 On 06/02/2020			Buy	40	0.00
R209 On 06/02/2020			Sell	50	0.00
R209 On 06/02/2020			Buy	50	0.00
R209 On 06/02/2020			Buy	50	0.00
R209 On 06/02/2020			Sell	50	0.00
R209 On 06/02/2020			Sell	51	0.00
R209 On 06/02/2020			Buy	51	0.00
R209 On 06/02/2020			Sell	54	0.00
R209 On 06/02/2020			Buy	54	0.00
R209 On 06/02/2020			Sell	57	0.00
R209 On 06/02/2020			Buy	57	0.00
R209 On 06/02/2020			Sell	94	0.00
R209 On 06/02/2020			Buy	94	0.00
R209 On 06/02/2020			Sell	111	0.00
R209 On 06/02/2020			Buy	111	0.00
R209 On 06/02/2020			Sell	135	0.00
R209 On 06/02/2020			Buy	135	0.00
R209 On 06/02/2020			Sell	210	0.00
R209 On 06/02/2020			Buy	210	0.00
R209 On 06/02/2020			Buy	395	0.00
R209 On 06/02/2020			Sell	395	0.00
R209 On 06/02/2020			Sell	406	0.00
R209 On 06/02/2020			Buy	406	0.00

R209 On 06/02/2020	Bond Future	Sell	588	0.00
R209 On 06/02/2020	Bond Future	Buy	588	0.00
R209 On 06/02/2020	Bond Future	Sell	770	0.00
R209 On 06/02/2020	Bond Future	Buy	770	0.00
R209 On 06/02/2020	Bond Future	Buy	1,836	0.00
R209 On 06/02/2020	Bond Future	Sell	1,836	0.00
R209 On 06/02/2020	Bond Future	Buy	4,800	0.00
R209 On 06/02/2020	Bond Future	Sell	4,800	0.00

R213 Bond Future

R213 On 06/02/2020	Bond Future	Buy	149	0.00
R213 On 06/02/2020	Bond Future	Sell	149	0.00

Grand Total for Daily Detailed Turnover: 31,163 0.00