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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/12/2019

TO DATE : 12/12/2019

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		Buy	4	0.00
GOVI On 06/02/2020	GOVI		Sell	4	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	4	0.00	
R186 On 06/02/2020	Bond Future		Sell	4	0.00	
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	6	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	6	0.00

R186 On 05/11/2020	Bond Future	8.34	Call	Sell	6	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	6	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	6	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	6	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	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	8.34	Call	Sell	7	0.00
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	8.34	Call	Buy	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	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	7.84	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	10	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	10	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	10	0.00
R186 On 06/02/2020	Bond Future			Buy	11	0.00
R186 On 06/02/2020	Bond Future			Sell	11	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	11	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	11	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	11	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	11	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	11	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	11	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	11	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	11	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	11	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	11	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	11	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	12	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	12	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	12	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	12	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	12	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	12	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	13	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	13	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	13	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	13	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	13	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	13	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	13	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	13	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	13	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	13	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	13	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	13	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	14	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	14	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	14	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	15	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	15	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	15	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	15	0.00

R186 On 05/11/2020	Bond Future	9.26	Put	Buy	15	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	15	0.00
R186 On 06/02/2020	Bond Future			Sell	16	0.00
R186 On 06/02/2020	Bond Future			Buy	16	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	17	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	17	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	17	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	17	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	17	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	17	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	19	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	19	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	19	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	19	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	19	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	19	0.00
R186 On 06/02/2020	Bond Future			Buy	20	0.00
R186 On 06/02/2020	Bond Future			Sell	20	0.00
R186 On 06/02/2020	Bond Future			Sell	20	0.00
R186 On 06/02/2020	Bond Future			Buy	20	0.00
R186 On 06/02/2020	Bond Future			Buy	20	0.00
R186 On 06/02/2020	Bond Future			Sell	20	0.00
R186 On 06/02/2020	Bond Future			Buy	20	0.00
R186 On 06/02/2020	Bond Future			Sell	20	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	20	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	20	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	20	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	20	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	20	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	20	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	22	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	22	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	22	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	22	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	22	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	22	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	25	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	25	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	25	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	25	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	25	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	25	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	27	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	27	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	27	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	27	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	27	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	27	0.00
R186 On 06/02/2020	Bond Future			Buy	31	0.00
R186 On 06/02/2020	Bond Future			Sell	31	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	32	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	32	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	32	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	32	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	32	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	32	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	34	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	34	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	34	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	34	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	34	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	34	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	37	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	37	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	37	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	37	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	37	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	37	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	37	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	37	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	37	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	37	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	37	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	37	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	38	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	38	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	38	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	38	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	38	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	38	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	39	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	39	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	39	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	39	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	39	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	39	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	40	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	40	0.00

R186 On 05/11/2020	Bond Future	8.34	Call	Sell	40	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	40	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	40	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	40	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	66	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	66	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	66	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	66	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	66	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	66	0.00
R186 On 06/02/2020	Bond Future			Sell	70	0.00
R186 On 06/02/2020	Bond Future			Buy	70	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	77	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	77	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	77	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	77	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	77	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	77	0.00
R186 On 06/02/2020	Bond Future			Buy	79	0.00
R186 On 06/02/2020	Bond Future			Sell	79	0.00
R186 On 06/02/2020	Bond Future			Sell	79	0.00
R186 On 06/02/2020	Bond Future			Buy	79	0.00
R186 On 06/02/2020	Bond Future			Buy	86	0.00
R186 On 06/02/2020	Bond Future			Sell	86	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	143	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	143	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	143	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	143	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	143	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	143	0.00
R186 On 06/02/2020	Bond Future			Buy	210	0.00
R186 On 06/02/2020	Bond Future			Sell	210	0.00
R186 On 06/02/2020	Bond Future			Sell	248	0.00
R186 On 06/02/2020	Bond Future			Buy	248	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	292	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	292	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	292	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	292	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	292	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	292	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	293	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	293	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	293	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	293	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	293	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	293	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	370	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	370	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	370	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	370	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	370	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	370	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	1,265	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	1,265	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	1,265	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	1,265	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	1,265	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	1,265	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Buy	3,500	0.00
R186 On 05/11/2020	Bond Future	7.84	Call	Sell	3,500	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Buy	3,500	0.00
R186 On 05/11/2020	Bond Future	8.34	Call	Sell	3,500	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Buy	3,500	0.00
R186 On 05/11/2020	Bond Future	9.26	Put	Sell	3,500	0.00
R2023 Bond Future						
R023 On 06/02/2020	Bond Future			Buy	16	0.00
R023 On 06/02/2020	Bond Future			Sell	16	0.00
R2030 Bond Future						
2030 On 06/02/2020	Bond Future			Sell	10	0.00
2030 On 06/02/2020	Bond Future			Buy	10	0.00
2030 On 06/02/2020	Bond Future			Buy	44	0.00
2030 On 06/02/2020	Bond Future			Sell	44	0.00
2030 On 06/02/2020	Bond Future			Buy	44	0.00
2030 On 06/02/2020	Bond Future			Sell	44	0.00
R2032 Bond Future						
2032 On 06/02/2020	Bond Future			Sell	67	0.00
2032 On 06/02/2020	Bond Future			Buy	67	0.00
2032 On 06/02/2020	Bond Future			Buy	67	0.00
2032 On 06/02/2020	Bond Future			Sell	67	0.00
R2035 Bond Future						
R035 On 06/02/2020	Bond Future			Buy	29	0.00
R035 On 06/02/2020	Bond Future			Sell	29	0.00
R035 On 06/02/2020	Bond Future			Sell	29	0.00

