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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/01/2020

TO DATE : 13/01/2020

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

R186 Bond Future

R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Sell	3	0.00
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	3	0.00

R186 On 06/02/2020	Bond Future	Sell	4	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 06/02/2020	Bond Future	Buy	4	0.00
R186 On 06/02/2020	Bond Future	Sell	5	0.00
R186 On 06/02/2020	Bond Future	Buy	5	0.00
R186 On 06/02/2020	Bond Future	Sell	9	0.00
R186 On 06/02/2020	Bond Future	Buy	9	0.00
R186 On 06/02/2020	Bond Future	Sell	13	0.00
R186 On 06/02/2020	Bond Future	Buy	13	0.00
R186 On 06/02/2020	Bond Future	Sell	14	0.00
R186 On 06/02/2020	Bond Future	Buy	14	0.00
R186 On 06/02/2020	Bond Future	Sell	15	0.00
R186 On 06/02/2020	Bond Future	Buy	15	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	21	0.00
R186 On 06/02/2020	Bond Future	Buy	21	0.00
R186 On 06/02/2020	Bond Future	Buy	21	0.00
R186 On 06/02/2020	Bond Future	Sell	21	0.00
R186 On 06/02/2020	Bond Future	Sell	33	0.00
R186 On 06/02/2020	Bond Future	Buy	33	0.00
R186 On 06/02/2020	Bond Future	Sell	138	0.00
R186 On 06/02/2020	Bond Future	Buy	138	0.00
R186 On 06/02/2020	Bond Future	Sell	181	0.00
R186 On 06/02/2020	Bond Future	Buy	181	0.00
R186 On 06/02/2020	Bond Future	Sell	567	0.00
R186 On 06/02/2020	Bond Future	Buy	567	0.00
R186 On 06/02/2020	Bond Future	Sell	1,000	0.00
R186 On 06/02/2020	Bond Future	Buy	1,000	0.00
R186 On 06/02/2020	Bond Future	Sell	1,075	0.00
R186 On 06/02/2020	Bond Future	Buy	1,075	0.00
R186 On 06/02/2020	Bond Future	Sell	1,660	0.00
R186 On 06/02/2020	Bond Future	Buy	1,660	0.00
R186 On 06/02/2020	Bond Future	Buy	2,087	0.00
R186 On 06/02/2020	Bond Future	Sell	2,087	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Sell	15	0.00
2040 On 06/02/2020	Bond Future	Buy	15	0.00
2040 On 06/02/2020	Bond Future	Sell	17	0.00
2040 On 06/02/2020	Bond Future	Buy	17	0.00
2040 On 06/02/2020	Bond Future	Sell	20	0.00
2040 On 06/02/2020	Bond Future	Buy	20	0.00
2040 On 06/02/2020	Bond Future	Sell	36	0.00
2040 On 06/02/2020	Bond Future	Buy	36	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 06/02/2020			Sell	42	0.00
2040 On 06/02/2020			Buy	42	0.00
2040 On 06/02/2020			Sell	47	0.00
2040 On 06/02/2020			Buy	47	0.00
2040 On 06/02/2020			Sell	97	0.00
2040 On 06/02/2020			Buy	97	0.00
2040 On 06/02/2020			Buy	100	0.00
2040 On 06/02/2020			Sell	100	0.00
2040 On 06/02/2020			Sell	101	0.00
2040 On 06/02/2020			Buy	101	0.00
2040 On 06/02/2020			Sell	140	0.00
2040 On 06/02/2020			Buy	140	0.00
2040 On 06/02/2020			Sell	160	0.00
2040 On 06/02/2020			Buy	160	0.00
2040 On 06/02/2020			Buy	675	0.00
2040 On 06/02/2020			Sell	675	0.00
R2044 Bond Future					
2044 On 06/02/2020			Sell	200	0.00
2044 On 06/02/2020			Buy	200	0.00
R2048 Bond Future					
R248 On 06/02/2020			Buy	100	0.00
R248 On 06/02/2020			Sell	100	0.00
R248 On 07/05/2020	9.69	Call	Buy	300	0.00
R248 On 07/05/2020	9.69	Call	Sell	300	0.00
R248 On 07/05/2020	9.69	Call	Buy	300	0.00
R248 On 07/05/2020	9.69	Call	Sell	300	0.00
R248 On 07/05/2020	10.20	Put	Sell	300	0.00
R248 On 07/05/2020	10.20	Put	Buy	300	0.00
R248 On 07/05/2020	10.20	Put	Buy	300	0.00
R248 On 07/05/2020	10.20	Put	Sell	300	0.00
R248 On 07/05/2020	10.70	Put	Sell	300	0.00
R248 On 07/05/2020	10.70	Put	Buy	300	0.00
R248 On 07/05/2020	10.70	Put	Buy	300	0.00
R248 On 07/05/2020	10.70	Put	Sell	300	0.00
R213 Bond Future					
R213 On 06/02/2020			Sell	1,180	0.00
R213 On 06/02/2020			Buy	1,180	0.00
R213 On 06/02/2020			Sell	1,900	0.00

R213 On 06/02/2020 Bond Future

Buy

1,900

0.00

Grand Total for Daily Detailed Turnover:

13,507

0.00