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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/08/2020

TO DATE : 25/08/2020

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

GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 05/11/2020	Bond Future		Buy	170	0.00
2025 On 05/11/2020	Bond Future		Sell	170	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future		Buy	15	0.00
R186 On 05/11/2020	Bond Future		Sell	15	0.00
R186 On 05/11/2020	Bond Future		Sell	15	0.00
R186 On 05/11/2020	Bond Future		Buy	15	0.00
R186 On 05/11/2020	Bond Future		Buy	129	0.00

R186 On 05/11/2020	Bond Future	Sell	129	0.00
R186 On 05/11/2020	Bond Future	Sell	129	0.00
R186 On 05/11/2020	Bond Future	Buy	129	0.00
R2023 Bond Future				
R023 On 05/11/2020	Bond Future	Sell	156	0.00
R023 On 05/11/2020	Bond Future	Buy	156	0.00
R2030 Bond Future				
2030 On 05/11/2020	Bond Future	Sell	4	0.00
2030 On 05/11/2020	Bond Future	Buy	4	0.00
2030 On 05/11/2020	Bond Future	Sell	8	0.00
2030 On 05/11/2020	Bond Future	Buy	8	0.00
2030 On 05/11/2020	Bond Future	Sell	43	0.00
2030 On 05/11/2020	Bond Future	Buy	43	0.00
2030 On 05/11/2020	Bond Future	Sell	100	0.00
2030 On 05/11/2020	Bond Future	Buy	100	0.00
2030 On 05/11/2020	Bond Future	Buy	155	0.00
2030 On 05/11/2020	Bond Future	Sell	155	0.00
R2032 Bond Future				
2032 On 05/11/2020	Bond Future	Sell	8	0.00
2032 On 05/11/2020	Bond Future	Buy	8	0.00
2032 On 05/11/2020	Bond Future	Sell	23	0.00
2032 On 05/11/2020	Bond Future	Buy	23	0.00
2032 On 05/11/2020	Bond Future	Sell	44	0.00
2032 On 05/11/2020	Bond Future	Buy	44	0.00
2032 On 05/11/2020	Bond Future	Sell	48	0.00
2032 On 05/11/2020	Bond Future	Buy	48	0.00
2032 On 05/11/2020	Bond Future	Sell	123	0.00
2032 On 05/11/2020	Bond Future	Buy	123	0.00
R2040 Bond Future				
2040 On 05/11/2020	Bond Future	Sell	4	0.00
2040 On 05/11/2020	Bond Future	Buy	4	0.00
2040 On 05/11/2020	Bond Future	Sell	5	0.00
2040 On 05/11/2020	Bond Future	Buy	5	0.00
2040 On 05/11/2020	Bond Future	Sell	7	0.00
2040 On 05/11/2020	Bond Future	Buy	7	0.00
2040 On 05/11/2020	Bond Future	Sell	8	0.00
2040 On 05/11/2020	Bond Future	Buy	8	0.00
2040 On 05/11/2020	Bond Future	Sell	8	0.00
2040 On 05/11/2020	Bond Future	Buy	8	0.00
2040 On 05/11/2020	Bond Future	Sell	13	0.00
2040 On 05/11/2020	Bond Future	Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 05/11/2020	Bond Future		Sell	14	0.00
2040 On 05/11/2020	Bond Future		Buy	14	0.00
2040 On 05/11/2020	Bond Future		Sell	17	0.00
2040 On 05/11/2020	Bond Future		Buy	17	0.00
2040 On 05/11/2020	Bond Future		Sell	21	0.00
2040 On 05/11/2020	Bond Future		Buy	21	0.00
2040 On 05/11/2020	Bond Future		Sell	21	0.00
2040 On 05/11/2020	Bond Future		Buy	21	0.00
2040 On 05/11/2020	Bond Future		Sell	24	0.00
2040 On 05/11/2020	Bond Future		Buy	24	0.00
2040 On 05/11/2020	Bond Future		Sell	37	0.00
2040 On 05/11/2020	Bond Future		Buy	37	0.00
2040 On 05/11/2020	Bond Future		Sell	43	0.00
2040 On 05/11/2020	Bond Future		Buy	43	0.00
2040 On 05/11/2020	Bond Future		Sell	78	0.00
2040 On 05/11/2020	Bond Future		Buy	78	0.00
2040 On 05/11/2020	Bond Future		Sell	82	0.00
2040 On 05/11/2020	Bond Future		Buy	82	0.00
2040 On 05/11/2020	Bond Future		Sell	105	0.00
2040 On 05/11/2020	Bond Future		Buy	105	0.00
2040 On 05/11/2020	Bond Future		Sell	112	0.00
2040 On 05/11/2020	Bond Future		Buy	112	0.00
2040 On 05/11/2020	Bond Future		Sell	118	0.00
2040 On 05/11/2020	Bond Future		Buy	118	0.00
2040 On 05/11/2020	Bond Future		Sell	165	0.00
2040 On 05/11/2020	Bond Future		Buy	165	0.00
2040 On 05/11/2020	Bond Future		Sell	197	0.00
2040 On 05/11/2020	Bond Future		Buy	197	0.00
2040 On 05/11/2020	Bond Future		Sell	255	0.00
2040 On 05/11/2020	Bond Future		Buy	255	0.00
2040 On 05/11/2020	Bond Future		Sell	357	0.00
2040 On 05/11/2020	Bond Future		Buy	357	0.00
2040 On 05/11/2020	Bond Future		Sell	527	0.00
2040 On 05/11/2020	Bond Future		Buy	527	0.00
2040 On 05/11/2020	Bond Future		Sell	540	0.00
2040 On 05/11/2020	Bond Future		Buy	540	0.00
2040 On 05/11/2020	Bond Future		Sell	911	0.00
2040 On 05/11/2020	Bond Future		Buy	911	0.00
2040 On 05/11/2020	Bond Future		Sell	1,000	0.00
2040 On 05/11/2020	Bond Future		Buy	1,000	0.00
2040 On 05/11/2020	Bond Future		Sell	1,200	0.00

2040 On 05/11/2020	Bond Future	Buy	1,200	0.00
2040 On 05/11/2020	Bond Future	Buy	2,200	0.00
2040 On 05/11/2020	Bond Future	Sell	2,200	0.00
2040 On 05/11/2020	Bond Future	Sell	3,669	0.00
2040 On 05/11/2020	Bond Future	Buy	3,669	0.00

R2048 Bond Future

R248 On 05/11/2020	Bond Future	Sell	12	0.00
R248 On 05/11/2020	Bond Future	Buy	12	0.00
R248 On 05/11/2020	Bond Future	Sell	71	0.00
R248 On 05/11/2020	Bond Future	Buy	71	0.00
R248 On 05/11/2020	Bond Future	Sell	1,149	0.00
R248 On 05/11/2020	Bond Future	Buy	1,149	0.00
R248 On 05/11/2020	Bond Future	Buy	1,232	0.00
R248 On 05/11/2020	Bond Future	Sell	1,232	0.00

R209 Bond Future

R209 On 05/11/2020	Bond Future	Sell	75	0.00
R209 On 05/11/2020	Bond Future	Buy	75	0.00
R209 On 05/11/2020	Bond Future	Sell	88	0.00
R209 On 05/11/2020	Bond Future	Buy	88	0.00
R209 On 05/11/2020	Bond Future	Buy	163	0.00
R209 On 05/11/2020	Bond Future	Sell	163	0.00

R214 Bond Future

R214 On 05/11/2020	Bond Future	Buy	4	0.00
R214 On 05/11/2020	Bond Future	Sell	4	0.00
R214 On 05/11/2020	Bond Future	Buy	6	0.00
R214 On 05/11/2020	Bond Future	Sell	6	0.00
R214 On 05/11/2020	Bond Future	Buy	8	0.00
R214 On 05/11/2020	Bond Future	Sell	8	0.00
R214 On 05/11/2020	Bond Future	Buy	9	0.00
R214 On 05/11/2020	Bond Future	Sell	9	0.00
R214 On 05/11/2020	Bond Future	Buy	10	0.00
R214 On 05/11/2020	Bond Future	Sell	10	0.00
R214 On 05/11/2020	Bond Future	Buy	16	0.00
R214 On 05/11/2020	Bond Future	Sell	16	0.00
R214 On 05/11/2020	Bond Future	Buy	17	0.00
R214 On 05/11/2020	Bond Future	Sell	17	0.00
R214 On 05/11/2020	Bond Future	Buy	20	0.00
R214 On 05/11/2020	Bond Future	Sell	20	0.00
R214 On 05/11/2020	Bond Future	Buy	24	0.00
R214 On 05/11/2020	Bond Future	Sell	24	0.00
R214 On 05/11/2020	Bond Future	Buy	25	0.00
R214 On 05/11/2020	Bond Future	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 05/11/2020	Bond Future		Buy	28	0.00
R214 On 05/11/2020	Bond Future		Sell	28	0.00
R214 On 05/11/2020	Bond Future		Buy	43	0.00
R214 On 05/11/2020	Bond Future		Sell	43	0.00
R214 On 05/11/2020	Bond Future		Buy	51	0.00
R214 On 05/11/2020	Bond Future		Sell	51	0.00
R214 On 05/11/2020	Bond Future		Buy	92	0.00
R214 On 05/11/2020	Bond Future		Sell	92	0.00
R214 On 05/11/2020	Bond Future		Buy	97	0.00
R214 On 05/11/2020	Bond Future		Sell	97	0.00
R214 On 05/11/2020	Bond Future		Buy	124	0.00
R214 On 05/11/2020	Bond Future		Sell	124	0.00
R214 On 05/11/2020	Bond Future		Buy	132	0.00
R214 On 05/11/2020	Bond Future		Sell	132	0.00
R214 On 05/11/2020	Bond Future		Buy	139	0.00
R214 On 05/11/2020	Bond Future		Sell	139	0.00
R214 On 05/11/2020	Bond Future		Buy	194	0.00
R214 On 05/11/2020	Bond Future		Sell	194	0.00
R214 On 05/11/2020	Bond Future		Buy	232	0.00
R214 On 05/11/2020	Bond Future		Sell	232	0.00
R214 On 05/11/2020	Bond Future		Buy	301	0.00
R214 On 05/11/2020	Bond Future		Sell	301	0.00
R214 On 05/11/2020	Bond Future		Buy	421	0.00
R214 On 05/11/2020	Bond Future		Sell	421	0.00
R214 On 05/11/2020	Bond Future		Buy	623	0.00
R214 On 05/11/2020	Bond Future		Sell	623	0.00
R214 On 05/11/2020	Bond Future		Buy	638	0.00
R214 On 05/11/2020	Bond Future		Sell	638	0.00
R214 On 05/11/2020	Bond Future		Buy	1,076	0.00
R214 On 05/11/2020	Bond Future		Sell	1,076	0.00
R214 On 05/11/2020	Bond Future		Sell	4,330	0.00
R214 On 05/11/2020	Bond Future		Buy	4,330	0.00
Grand Total for Daily Detailed Turnover:				24,359	0.00