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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/09/2020

TO DATE : 25/09/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2020	GOVI		Buy	2	0.00
GOVI On 05/11/2020	GOVI		Sell	2	0.00
I2050 Bond Future					
2050 On 05/11/2020	Bond Future		Sell	150	0.00
2050 On 05/11/2020	Bond Future		Buy	150	0.00
2050 On 05/11/2020	Bond Future		Sell	150	0.00
2050 On 05/11/2020	Bond Future		Buy	150	0.00
R186 Bond Future					
R186 On 05/11/2020	Bond Future		Buy	1	0.00
R186 On 05/11/2020	Bond Future		Sell	1	0.00
R186 On 05/11/2020	Bond Future		Buy	2	0.00

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R186 On 05/11/2020	Bond Future	Sell	2	0.00
R186 On 05/11/2020	Bond Future	Buy	2	0.00
R186 On 05/11/2020	Bond Future	Sell	2	0.00
R186 On 05/11/2020	Bond Future	Buy	8	0.00
R186 On 05/11/2020	Bond Future	Sell	8	0.00
R186 On 05/11/2020	Bond Future	Buy	10	0.00
R186 On 05/11/2020	Bond Future	Sell	10	0.00
R186 On 05/11/2020	Bond Future	Buy	11	0.00
R186 On 05/11/2020	Bond Future	Sell	11	0.00
R186 On 05/11/2020	Bond Future	Buy	12	0.00
R186 On 05/11/2020	Bond Future	Sell	12	0.00
R186 On 05/11/2020	Bond Future	Buy	13	0.00
R186 On 05/11/2020	Bond Future	Sell	13	0.00
R186 On 05/11/2020	Bond Future	Buy	20	0.00
R186 On 05/11/2020	Bond Future	Sell	20	0.00
R186 On 05/11/2020	Bond Future	Sell	22	0.00
R186 On 05/11/2020	Bond Future	Buy	22	0.00
R186 On 05/11/2020	Bond Future	Sell	22	0.00
R186 On 05/11/2020	Bond Future	Buy	22	0.00
R186 On 05/11/2020	Bond Future	Buy	139	0.00
R186 On 05/11/2020	Bond Future	Sell	139	0.00
R186 On 05/11/2020	Bond Future	Sell	183	0.00
R186 On 05/11/2020	Bond Future	Buy	183	0.00
R186 On 05/11/2020	Bond Future	Buy	458	0.00
R186 On 05/11/2020	Bond Future	Sell	458	0.00
R186 On 05/11/2020	Bond Future	Buy	727	0.00
R186 On 05/11/2020	Bond Future	Sell	727	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Buy	9	0.00
R023 On 05/11/2020	Bond Future	Sell	9	0.00
R023 On 05/11/2020	Bond Future	Buy	9	0.00
R023 On 05/11/2020	Bond Future	Sell	9	0.00
R023 On 05/11/2020	Bond Future	Buy	9	0.00
R023 On 05/11/2020	Bond Future	Sell	9	0.00
R023 On 05/11/2020	Bond Future	Buy	10	0.00
R023 On 05/11/2020	Bond Future	Sell	10	0.00
R023 On 05/11/2020	Bond Future	Buy	24	0.00
R023 On 05/11/2020	Bond Future	Sell	24	0.00
R023 On 05/11/2020	Bond Future	Buy	119	0.00
R023 On 05/11/2020	Bond Future	Sell	119	0.00
R023 On 05/11/2020	Bond Future	Sell	180	0.00
R023 On 05/11/2020	Bond Future	Buy	180	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 05/11/2020			Buy	1	0.00
2030 On 05/11/2020			Sell	1	0.00
2030 On 05/11/2020			Buy	7	0.00
2030 On 05/11/2020			Sell	7	0.00
2030 On 05/11/2020			Buy	33	0.00
2030 On 05/11/2020			Sell	33	0.00
2030 On 05/11/2020			Buy	41	0.00
2030 On 05/11/2020			Sell	41	0.00
2030 On 05/11/2020			Sell	41	0.00
2030 On 05/11/2020			Buy	41	0.00
2030 On 05/11/2020			Buy	71	0.00
2030 On 05/11/2020			Sell	71	0.00
R2032 Bond Future					
2032 On 05/11/2020			Buy	1	0.00
2032 On 05/11/2020			Sell	1	0.00
2032 On 05/11/2020			Buy	1	0.00
2032 On 05/11/2020			Sell	1	0.00
2032 On 05/11/2020			Sell	34	0.00
2032 On 05/11/2020			Buy	34	0.00
2032 On 05/11/2020			Sell	40	0.00
2032 On 05/11/2020			Buy	40	0.00
2032 On 05/11/2020			Buy	74	0.00
2032 On 05/11/2020			Sell	74	0.00
R2035 Bond Future					
R035 On 05/11/2020			Buy	1	0.00
R035 On 05/11/2020			Sell	1	0.00
R035 On 05/11/2020			Buy	1	0.00
R035 On 05/11/2020			Sell	1	0.00
R035 On 05/11/2020			Buy	3	0.00
R035 On 05/11/2020			Sell	3	0.00
R035 On 05/11/2020			Sell	4	0.00
R035 On 05/11/2020			Buy	4	0.00
R035 On 05/11/2020			Buy	17	0.00
R035 On 05/11/2020			Sell	17	0.00

R035 On 05/11/2020	Bond Future	Buy	26	0.00
R035 On 05/11/2020	Bond Future	Sell	26	0.00
R035 On 05/11/2020	Bond Future	Buy	26	0.00
R035 On 05/11/2020	Bond Future	Sell	26	0.00
R035 On 05/11/2020	Bond Future	Sell	84	0.00
R035 On 05/11/2020	Bond Future	Buy	84	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Buy	2	0.00
2037 On 05/11/2020	Bond Future	Sell	2	0.00
2037 On 05/11/2020	Bond Future	Buy	9	0.00
2037 On 05/11/2020	Bond Future	Sell	9	0.00
2037 On 05/11/2020	Bond Future	Buy	13	0.00
2037 On 05/11/2020	Bond Future	Sell	13	0.00
2037 On 05/11/2020	Bond Future	Buy	71	0.00
2037 On 05/11/2020	Bond Future	Sell	71	0.00
2037 On 05/11/2020	Bond Future	Buy	95	0.00
2037 On 05/11/2020	Bond Future	Sell	95	0.00
2037 On 05/11/2020	Bond Future	Sell	95	0.00
2037 On 05/11/2020	Bond Future	Buy	95	0.00

R2040 Bond Future

2040 On 05/11/2020	Bond Future	Buy	3	0.00
2040 On 05/11/2020	Bond Future	Sell	3	0.00
2040 On 05/11/2020	Bond Future	Buy	4	0.00
2040 On 05/11/2020	Bond Future	Sell	4	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	13	0.00
2040 On 05/11/2020	Bond Future	Sell	13	0.00
2040 On 05/11/2020	Bond Future	Buy	29	0.00
2040 On 05/11/2020	Bond Future	Sell	29	0.00
2040 On 05/11/2020	Bond Future	Buy	33	0.00
2040 On 05/11/2020	Bond Future	Sell	33	0.00
2040 On 05/11/2020	Bond Future	Buy	45	0.00
2040 On 05/11/2020	Bond Future	Sell	45	0.00
2040 On 05/11/2020	Bond Future	Buy	69	0.00
2040 On 05/11/2020	Bond Future	Sell	69	0.00
2040 On 05/11/2020	Bond Future	Sell	69	0.00
2040 On 05/11/2020	Bond Future	Buy	69	0.00

R2044 Bond Future

2044 On 05/11/2020	Bond Future	Sell	1	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2020			Buy	1	0.00
2044 On 05/11/2020			Sell	1	0.00
2044 On 05/11/2020			Buy	1	0.00
2044 On 05/11/2020			Buy	2	0.00
2044 On 05/11/2020			Sell	2	0.00
2044 On 05/11/2020			Buy	9	0.00
2044 On 05/11/2020			Sell	9	0.00
2044 On 05/11/2020			Buy	13	0.00
2044 On 05/11/2020			Sell	13	0.00
2044 On 05/11/2020			Buy	61	0.00
2044 On 05/11/2020			Sell	61	0.00
2044 On 05/11/2020			Buy	85	0.00
2044 On 05/11/2020			Sell	85	0.00
2044 On 05/11/2020			Sell	85	0.00
2044 On 05/11/2020			Buy	85	0.00
R2048 Bond Future					
R248 On 05/11/2020			Buy	3	0.00
R248 On 05/11/2020			Sell	3	0.00
R248 On 05/11/2020			Buy	6	0.00
R248 On 05/11/2020			Sell	6	0.00
R248 On 05/11/2020			Buy	12	0.00
R248 On 05/11/2020			Sell	12	0.00
R248 On 05/11/2020			Buy	77	0.00
R248 On 05/11/2020			Sell	77	0.00
R248 On 05/11/2020			Sell	98	0.00
R248 On 05/11/2020			Buy	98	0.00
R248 On 05/11/2020			Sell	98	0.00
R248 On 05/11/2020			Buy	98	0.00
R213 Bond Future					
R213 On 05/11/2020			Buy	1	0.00
R213 On 05/11/2020			Sell	1	0.00
R213 On 05/11/2020			Sell	1	0.00
R213 On 05/11/2020			Buy	1	0.00
Grand Total for Daily Detailed Turnover:				3,909	0.00