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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/01/2020

TO DATE : 21/01/2020

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

GOVI On 06/02/2020	GOVI		Buy	5	0.00
GOVI On 06/02/2020	GOVI		Sell	5	0.00
GOVI On 06/02/2020	GOVI		Buy	5	0.00
GOVI On 06/02/2020	GOVI		Sell	5	0.00
GOVI On 06/02/2020	GOVI		Buy	10	0.00
GOVI On 06/02/2020	GOVI		Sell	10	0.00
GOVI On 07/05/2020	GOVI		Sell	10	0.00
GOVI On 07/05/2020	GOVI		Buy	10	0.00
GOVI On 06/02/2020	GOVI		Buy	25	0.00
GOVI On 06/02/2020	GOVI		Sell	25	0.00
GOVI On 07/05/2020	GOVI		Sell	25	0.00
GOVI On 07/05/2020	GOVI		Buy	25	0.00
GOVI On 06/02/2020	GOVI		Buy	265	0.00
GOVI On 06/02/2020	GOVI		Sell	265	0.00

GOVI On 07/05/2020	GOVI	Sell	265	0.00
GOVI On 07/05/2020	GOVI	Buy	265	0.00
GOVI On 06/02/2020	GOVI	Buy	300	0.00
GOVI On 06/02/2020	GOVI	Sell	300	0.00
GOVI On 07/05/2020	GOVI	Buy	300	0.00
GOVI On 07/05/2020	GOVI	Sell	300	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future	Sell	7	0.00
R186 On 06/02/2020	Bond Future	Buy	7	0.00
R186 On 06/02/2020	Bond Future	Sell	8	0.00
R186 On 06/02/2020	Bond Future	Buy	8	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	12	0.00
R186 On 06/02/2020	Bond Future	Buy	12	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	15	0.00
R186 On 06/02/2020	Bond Future	Buy	15	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 07/05/2020	Bond Future	Buy	15	0.00
R186 On 07/05/2020	Bond Future	Sell	15	0.00
R186 On 06/02/2020	Bond Future	Sell	23	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 06/02/2020	Bond Future	Buy	23	0.00
R186 On 07/05/2020	Bond Future	Buy	28	0.00
R186 On 07/05/2020	Bond Future	Sell	28	0.00
R186 On 07/05/2020	Bond Future	Buy	30	0.00
R186 On 07/05/2020	Bond Future	Sell	30	0.00
R186 On 07/05/2020	Bond Future	Buy	30	0.00
R186 On 07/05/2020	Bond Future	Sell	30	0.00
R186 On 07/05/2020	Bond Future	Buy	37	0.00
R186 On 07/05/2020	Bond Future	Sell	37	0.00
R186 On 06/02/2020	Bond Future	Sell	40	0.00
R186 On 06/02/2020	Bond Future	Buy	40	0.00
R186 On 07/05/2020	Bond Future	Buy	40	0.00
R186 On 07/05/2020	Bond Future	Sell	40	0.00
R186 On 07/05/2020	Bond Future	Buy	56	0.00
R186 On 07/05/2020	Bond Future	Sell	56	0.00
R186 On 06/02/2020	Bond Future	Sell	69	0.00
R186 On 06/02/2020	Bond Future	Buy	69	0.00
R186 On 07/05/2020	Bond Future	Buy	72	0.00
R186 On 07/05/2020	Bond Future	Sell	72	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020	Bond Future		Sell	76	0.00
R186 On 06/02/2020	Bond Future		Buy	76	0.00
R186 On 07/05/2020	Bond Future		Buy	106	0.00
R186 On 07/05/2020	Bond Future		Sell	106	0.00
R186 On 07/05/2020	Bond Future		Buy	109	0.00
R186 On 07/05/2020	Bond Future		Sell	109	0.00
R186 On 07/05/2020	Bond Future		Buy	119	0.00
R186 On 07/05/2020	Bond Future		Sell	119	0.00
R186 On 06/02/2020	Bond Future		Buy	310	0.00
R186 On 06/02/2020	Bond Future		Sell	310	0.00
R186 On 06/02/2020	Bond Future		Buy	585	0.00
R186 On 06/02/2020	Bond Future		Sell	585	0.00
R186 On 07/05/2020	Bond Future		Buy	585	0.00
R186 On 07/05/2020	Bond Future		Sell	585	0.00
R186 On 07/05/2020	Bond Future		Buy	585	0.00
R186 On 07/05/2020	Bond Future		Sell	585	0.00
R186 On 07/05/2020	Bond Future		Sell	1,227	0.00
R186 On 07/05/2020	Bond Future		Buy	1,227	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future		Sell	42	0.00
R023 On 07/05/2020	Bond Future		Buy	42	0.00
R023 On 07/05/2020	Bond Future		Sell	170	0.00
R023 On 07/05/2020	Bond Future		Buy	170	0.00
R023 On 07/05/2020	Bond Future		Sell	290	0.00
R023 On 07/05/2020	Bond Future		Buy	290	0.00
R023 On 07/05/2020	Bond Future		Sell	502	0.00
R023 On 07/05/2020	Bond Future		Buy	502	0.00
R023 On 06/02/2020	Bond Future		Sell	960	0.00
R023 On 06/02/2020	Bond Future		Buy	960	0.00
R023 On 07/05/2020	Bond Future		Buy	960	0.00
R023 On 07/05/2020	Bond Future		Sell	960	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future		Buy	17	0.00
2030 On 06/02/2020	Bond Future		Sell	17	0.00
2030 On 06/02/2020	Bond Future		Buy	17	0.00
2030 On 06/02/2020	Bond Future		Sell	17	0.00
2030 On 06/02/2020	Bond Future		Sell	360	0.00
2030 On 06/02/2020	Bond Future		Buy	360	0.00
2030 On 06/02/2020	Bond Future		Sell	360	0.00

2030 On 06/02/2020	Bond Future	Buy	360	0.00
2030 On 06/02/2020	Bond Future	Sell	490	0.00
2030 On 06/02/2020	Bond Future	Buy	490	0.00
2030 On 07/05/2020	Bond Future	Buy	490	0.00
2030 On 07/05/2020	Bond Future	Sell	490	0.00
R2037 Bond Future				
2037 On 06/02/2020	Bond Future	Sell	300	0.00
2037 On 06/02/2020	Bond Future	Buy	300	0.00
2037 On 06/02/2020	Bond Future	Buy	300	0.00
2037 On 06/02/2020	Bond Future	Sell	300	0.00
R2044 Bond Future				
2044 On 06/02/2020	Bond Future	Sell	2	0.00
2044 On 06/02/2020	Bond Future	Buy	2	0.00
2044 On 06/02/2020	Bond Future	Sell	2	0.00
2044 On 06/02/2020	Bond Future	Buy	2	0.00
R208 Bond Futures				
R208 On 06/02/2020	Bond Future	Buy	4	0.00
R208 On 06/02/2020	Bond Future	Sell	4	0.00
R208 On 06/02/2020	Bond Future	Buy	16	0.00
R208 On 06/02/2020	Bond Future	Sell	16	0.00
R208 On 06/02/2020	Bond Future	Buy	22	0.00
R208 On 06/02/2020	Bond Future	Sell	22	0.00
R208 On 06/02/2020	Bond Future	Buy	36	0.00
R208 On 06/02/2020	Bond Future	Sell	36	0.00
R208 On 06/02/2020	Bond Future	Sell	78	0.00
R208 On 06/02/2020	Bond Future	Buy	78	0.00
R213 Bond Future				
R213 On 06/02/2020	Bond Future	Buy	55	0.00
R213 On 06/02/2020	Bond Future	Sell	55	0.00
R213 On 07/05/2020	Bond Future	Buy	55	0.00
R213 On 07/05/2020	Bond Future	Sell	55	0.00
Grand Total for Daily Detailed Turnover:			10,982	0.00