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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/11/2019

TO DATE : 25/11/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 06/02/2020	GOVI		Sell	1	0.00
GOVI On 06/02/2020	GOVI		Buy	1	0.00
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	70	0.00
R186 On 06/02/2020	Bond Future		Buy	70	0.00
R186 On 06/02/2020	Bond Future		Sell	100	0.00
R186 On 06/02/2020	Bond Future		Buy	100	0.00
R2023 Bond Future					
R023 On 06/02/2020	Bond Future		Buy	119	0.00
R023 On 06/02/2020	Bond Future		Sell	119	0.00

R023 On 06/02/2020	Bond Future		Buy	200	0.00
R023 On 06/02/2020	Bond Future		Sell	200	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future		Sell	1	0.00	
2030 On 06/02/2020	Bond Future		Buy	1	0.00	
2030 On 06/02/2020	Bond Future		Sell	3	0.00	
2030 On 06/02/2020	Bond Future		Buy	3	0.00	
2030 On 06/02/2020	Bond Future		Sell	4	0.00	
2030 On 06/02/2020	Bond Future		Buy	4	0.00	
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		Sell	10	0.00	
2030 On 06/02/2020	Bond Future		Buy	10	0.00	
2030 On 06/02/2020	Bond Future		Buy	12	0.00	
2030 On 06/02/2020	Bond Future		Sell	12	0.00	
2030 On 06/02/2020	Bond Future		Sell	15	0.00	
2030 On 06/02/2020	Bond Future		Buy	15	0.00	
2030 On 06/02/2020	Bond Future		Sell	22	0.00	
2030 On 06/02/2020	Bond Future		Buy	22	0.00	
2030 On 06/02/2020	Bond Future		Sell	23	0.00	
2030 On 06/02/2020	Bond Future		Buy	23	0.00	
2030 On 06/02/2020	Bond Future		Sell	26	0.00	
2030 On 06/02/2020	Bond Future		Buy	26	0.00	
2030 On 06/02/2020	Bond Future		Sell	32	0.00	
2030 On 06/02/2020	Bond Future		Buy	32	0.00	
2030 On 06/02/2020	Bond Future		Sell	46	0.00	
2030 On 06/02/2020	Bond Future		Buy	46	0.00	
2030 On 06/02/2020	Bond Future		Sell	57	0.00	
2030 On 06/02/2020	Bond Future		Buy	57	0.00	
2030 On 06/02/2020	Bond Future	9.40	Put	Sell	74	0.00
2030 On 06/02/2020	Bond Future	9.40	Put	Buy	74	0.00
2030 On 06/02/2020	Bond Future	9.25	Put	Buy	76	0.00
2030 On 06/02/2020	Bond Future	9.25	Put	Sell	76	0.00
2030 On 06/02/2020	Bond Future		Sell	208	0.00	
2030 On 06/02/2020	Bond Future		Buy	208	0.00	
2030 On 06/02/2020	Bond Future		Sell	457	0.00	
2030 On 06/02/2020	Bond Future		Buy	457	0.00	

R2032 Bond Future

2032 On 06/02/2020	Bond Future		Buy	18	0.00
2032 On 06/02/2020	Bond Future		Sell	18	0.00
2032 On 06/02/2020	Bond Future		Buy	2,300	0.00
2032 On 06/02/2020	Bond Future		Sell	2,300	0.00

R2035 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/02/2020	Bond Future		Buy	1	0.00
R035 On 06/02/2020	Bond Future		Sell	1	0.00
R035 On 06/02/2020	Bond Future		Sell	1	0.00
R035 On 06/02/2020	Bond Future		Buy	1	0.00
R035 On 06/02/2020	Bond Future		Sell	19	0.00
R035 On 06/02/2020	Bond Future		Buy	19	0.00
R035 On 06/02/2020	Bond Future		Sell	43	0.00
R035 On 06/02/2020	Bond Future		Buy	43	0.00
R035 On 06/02/2020	Bond Future		Sell	1,187	0.00
R035 On 06/02/2020	Bond Future		Buy	1,187	0.00
R035 On 06/02/2020	Bond Future		Sell	1,350	0.00
R035 On 06/02/2020	Bond Future		Buy	1,350	0.00
R035 On 06/02/2020	Bond Future		Sell	2,580	0.00
R035 On 06/02/2020	Bond Future		Buy	2,580	0.00
R2037 Bond Future					
2037 On 06/02/2020	Bond Future		Sell	22	0.00
2037 On 06/02/2020	Bond Future		Buy	22	0.00
R2040 Bond Future					
2040 On 06/02/2020	Bond Future		Sell	10	0.00
2040 On 06/02/2020	Bond Future		Buy	10	0.00
2040 On 06/02/2020	Bond Future		Sell	500	0.00
2040 On 06/02/2020	Bond Future		Buy	500	0.00
R2044 Bond Future					
2044 On 06/02/2020	Bond Future		Buy	8	0.00
2044 On 06/02/2020	Bond Future		Sell	8	0.00
2044 On 06/02/2020	Bond Future		Sell	26	0.00
2044 On 06/02/2020	Bond Future		Buy	26	0.00
2044 On 06/02/2020	Bond Future		Buy	30	0.00
2044 On 06/02/2020	Bond Future		Sell	30	0.00
2044 On 06/02/2020	Bond Future		Buy	38	0.00
2044 On 06/02/2020	Bond Future		Sell	38	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	53	0.00
R248 On 06/02/2020	Bond Future		Buy	53	0.00
R208 Bond Futures					
R208 On 06/02/2020	Bond Future		Sell	94	0.00

R208 On 06/02/2020	Bond Future	Buy	94	0.00
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R209 Bond Future

R209 On 06/02/2020	Bond Future	Buy	201	0.00
R209 On 06/02/2020	Bond Future	Sell	201	0.00
R209 On 06/02/2020	Bond Future	Buy	201	0.00
R209 On 06/02/2020	Bond Future	Sell	201	0.00

R214 Bond Future

R214 On 06/02/2020	Bond Future	Buy	17	0.00
R214 On 06/02/2020	Bond Future	Sell	17	0.00

Grand Total for Daily Detailed Turnover:			10,266	0.00
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