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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/12/2019

TO DATE : 02/12/2019

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

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
GOVI On 06/02/2020	GOVI		Sell	1	0.00

R186 Bond Future

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		Sell	1	0.00
R186 On 06/02/2020	Bond Future		Buy	1	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00
R186 On 06/02/2020	Bond Future		Buy	30	0.00
R186 On 06/02/2020	Bond Future		Sell	30	0.00

R186 On 06/02/2020	Bond Future	Buy	196	0.00
R186 On 06/02/2020	Bond Future	Sell	196	0.00

R2040 Bond Future

2040 On 06/02/2020	Bond Future	Buy	10	0.00
2040 On 06/02/2020	Bond Future	Buy	10	0.00
2040 On 06/02/2020	Bond Future	Sell	10	0.00
2040 On 06/02/2020	Bond Future	Sell	10	0.00
2040 On 06/02/2020	Bond Future	Buy	20	0.00
2040 On 06/02/2020	Bond Future	Sell	20	0.00
2040 On 06/02/2020	Bond Future	Sell	50	0.00
2040 On 06/02/2020	Bond Future	Buy	50	0.00
2040 On 06/02/2020	Bond Future	Sell	300	0.00
2040 On 06/02/2020	Bond Future	Buy	300	0.00
2040 On 06/02/2020	Bond Future	Sell	1,200	0.00
2040 On 06/02/2020	Bond Future	Buy	1,200	0.00
2040 On 06/02/2020	Bond Future	Sell	1,570	0.00
2040 On 06/02/2020	Bond Future	Buy	1,570	0.00
2040 On 06/02/2020	Bond Future	Sell	2,000	0.00
2040 On 06/02/2020	Bond Future	Buy	2,000	0.00
2040 On 06/02/2020	Bond Future	Sell	2,000	0.00
2040 On 06/02/2020	Bond Future	Buy	2,000	0.00

R2044 Bond Future

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	Sell	30	0.00
2044 On 06/02/2020	Bond Future	Buy	30	0.00

R209 Bond Future

R209 On 06/02/2020	Bond Future	Sell	23	0.00
R209 On 06/02/2020	Bond Future	Buy	23	0.00
R209 On 06/02/2020	Bond Future	Sell	27	0.00
R209 On 06/02/2020	Bond Future	Buy	27	0.00
R209 On 06/02/2020	Bond Future	Sell	29	0.00
R209 On 06/02/2020	Bond Future	Buy	29	0.00
R209 On 06/02/2020	Bond Future	Sell	34	0.00
R209 On 06/02/2020	Bond Future	Buy	34	0.00
R209 On 06/02/2020	Bond Future	Sell	40	0.00
R209 On 06/02/2020	Bond Future	Buy	40	0.00
R209 On 06/02/2020	Bond Future	Buy	44	0.00
R209 On 06/02/2020	Bond Future	Sell	44	0.00
R209 On 06/02/2020	Bond Future	Sell	81	0.00
R209 On 06/02/2020	Bond Future	Buy	81	0.00
R209 On 06/02/2020	Bond Future	Sell	267	0.00
R209 On 06/02/2020	Bond Future	Buy	267	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

R209 On 06/02/2020 Bond Future

Buy

501

0.00

R209 On 06/02/2020 Bond Future

Sell

501

0.00

Grand Total for Daily Detailed Turnover:**8,526****0.00**