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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/03/2020

TO DATE : 11/03/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 07/05/2020	GOVI		Sell	1	0.00
GOVI On 07/05/2020	GOVI		Buy	1	0.00
New Inflation Linked Index					
IGOV On 07/05/2020	Index Future		Buy	2	0.00
IGOV On 07/05/2020	Index Future		Sell	2	0.00
R186 Bond Future					
R186 On 07/05/2020	Bond Future		Sell	65	0.00
R186 On 07/05/2020	Bond Future		Buy	65	0.00
R186 On 07/05/2020	Bond Future		Sell	146	0.00
R186 On 07/05/2020	Bond Future		Buy	146	0.00
R186 On 07/05/2020	Bond Future		Buy	211	0.00
R186 On 07/05/2020	Bond Future		Sell	211	0.00

R2023 Bond Future

R023 On 07/05/2020	Bond Future	Sell	10	0.00
R023 On 07/05/2020	Bond Future	Buy	10	0.00
R023 On 07/05/2020	Bond Future	Sell	15	0.00
R023 On 07/05/2020	Bond Future	Buy	15	0.00
R023 On 07/05/2020	Bond Future	Sell	17	0.00
R023 On 07/05/2020	Bond Future	Buy	17	0.00
R023 On 07/05/2020	Bond Future	Sell	20	0.00
R023 On 07/05/2020	Bond Future	Buy	20	0.00
R023 On 07/05/2020	Bond Future	Buy	27	0.00
R023 On 07/05/2020	Bond Future	Sell	27	0.00
R023 On 07/05/2020	Bond Future	Sell	27	0.00
R023 On 07/05/2020	Bond Future	Buy	27	0.00
R023 On 07/05/2020	Bond Future	Sell	160	0.00
R023 On 07/05/2020	Bond Future	Buy	160	0.00
R023 On 07/05/2020	Bond Future	Sell	210	0.00
R023 On 07/05/2020	Bond Future	Buy	210	0.00
R023 On 07/05/2020	Bond Future	Buy	405	0.00
R023 On 07/05/2020	Bond Future	Sell	405	0.00

R2030 Bond Future

2030 On 07/05/2020	Bond Future	Buy	7	0.00
2030 On 07/05/2020	Bond Future	Sell	7	0.00
2030 On 07/05/2020	Bond Future	Sell	7	0.00
2030 On 07/05/2020	Bond Future	Buy	7	0.00
2030 On 07/05/2020	Bond Future	Sell	10	0.00
2030 On 07/05/2020	Bond Future	Buy	10	0.00
2030 On 07/05/2020	Bond Future	Sell	10	0.00
2030 On 07/05/2020	Bond Future	Buy	10	0.00
2030 On 07/05/2020	Bond Future	Sell	18	0.00
2030 On 07/05/2020	Bond Future	Buy	18	0.00
2030 On 07/05/2020	Bond Future	Sell	18	0.00
2030 On 07/05/2020	Bond Future	Buy	18	0.00
2030 On 07/05/2020	Bond Future	Sell	20	0.00
2030 On 07/05/2020	Bond Future	Buy	20	0.00
2030 On 07/05/2020	Bond Future	Sell	26	0.00
2030 On 07/05/2020	Bond Future	Buy	26	0.00
2030 On 07/05/2020	Bond Future	Sell	29	0.00
2030 On 07/05/2020	Bond Future	Buy	29	0.00
2030 On 07/05/2020	Bond Future	Sell	34	0.00
2030 On 07/05/2020	Bond Future	Buy	34	0.00
2030 On 07/05/2020	Bond Future	Sell	40	0.00
2030 On 07/05/2020	Bond Future	Buy	40	0.00
2030 On 07/05/2020	Bond Future	Sell	49	0.00
2030 On 07/05/2020	Bond Future	Buy	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/05/2020			Sell	54	0.00
2030 On 07/05/2020			Buy	54	0.00
2030 On 07/05/2020			Sell	55	0.00
2030 On 07/05/2020			Buy	55	0.00
2030 On 07/05/2020			Sell	56	0.00
2030 On 07/05/2020			Buy	56	0.00
2030 On 07/05/2020			Sell	61	0.00
2030 On 07/05/2020			Buy	61	0.00
2030 On 07/05/2020			Sell	67	0.00
2030 On 07/05/2020			Buy	67	0.00
2030 On 07/05/2020			Sell	73	0.00
2030 On 07/05/2020			Buy	73	0.00
2030 On 07/05/2020			Sell	77	0.00
2030 On 07/05/2020			Buy	77	0.00
2030 On 07/05/2020			Buy	100	0.00
2030 On 07/05/2020			Sell	100	0.00
2030 On 07/05/2020			Sell	100	0.00
2030 On 07/05/2020			Buy	100	0.00
2030 On 07/05/2020			Sell	118	0.00
2030 On 07/05/2020			Buy	118	0.00
2030 On 07/05/2020			Sell	175	0.00
2030 On 07/05/2020			Buy	175	0.00
2030 On 07/05/2020			Sell	188	0.00
2030 On 07/05/2020			Buy	188	0.00
2030 On 07/05/2020			Sell	225	0.00
2030 On 07/05/2020			Buy	225	0.00
2030 On 07/05/2020			Sell	291	0.00
2030 On 07/05/2020			Buy	291	0.00
2030 On 07/05/2020			Sell	364	0.00
2030 On 07/05/2020			Buy	364	0.00
2030 On 07/05/2020			Sell	763	0.00
2030 On 07/05/2020			Buy	763	0.00
2030 On 07/05/2020			Sell	792	0.00
2030 On 07/05/2020			Buy	792	0.00
2030 On 07/05/2020			Sell	6,022	0.00
2030 On 07/05/2020			Buy	6,022	0.00
2030 On 07/05/2020			Sell	6,455	0.00
2030 On 07/05/2020			Buy	6,455	0.00
2030 On 07/05/2020			Sell	16,050	0.00
2030 On 07/05/2020			Buy	16,050	0.00

R2032 Bond Future

2032 On 07/05/2020	Bond Future	Buy	4	0.00
2032 On 07/05/2020	Bond Future	Sell	4	0.00
2032 On 07/05/2020	Bond Future	Sell	4	0.00
2032 On 07/05/2020	Bond Future	Buy	4	0.00
2032 On 07/05/2020	Bond Future	Buy	13	0.00
2032 On 07/05/2020	Bond Future	Sell	13	0.00
2032 On 07/05/2020	Bond Future	Sell	250	0.00
2032 On 07/05/2020	Bond Future	Buy	250	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	Sell	7	0.00
R035 On 07/05/2020	Bond Future	Buy	7	0.00
R035 On 07/05/2020	Bond Future	Sell	8	0.00
R035 On 07/05/2020	Bond Future	Buy	8	0.00
R035 On 07/05/2020	Bond Future	Sell	86	0.00
R035 On 07/05/2020	Bond Future	Buy	86	0.00
R035 On 07/05/2020	Bond Future	Buy	93	0.00
R035 On 07/05/2020	Bond Future	Sell	93	0.00
R035 On 07/05/2020	Bond Future	Sell	250	0.00
R035 On 07/05/2020	Bond Future	Buy	250	0.00

R2048 Bond Future

R248 On 07/05/2020	Bond Future	Buy	5	0.00
R248 On 07/05/2020	Bond Future	Sell	5	0.00
R248 On 07/05/2020	Bond Future	Sell	7	0.00
R248 On 07/05/2020	Bond Future	Buy	7	0.00
R248 On 07/05/2020	Bond Future	Sell	47	0.00
R248 On 07/05/2020	Bond Future	Buy	47	0.00
R248 On 07/05/2020	Bond Future	Sell	48	0.00
R248 On 07/05/2020	Bond Future	Buy	48	0.00
R248 On 07/05/2020	Bond Future	Sell	57	0.00
R248 On 07/05/2020	Bond Future	Buy	57	0.00
R248 On 07/05/2020	Bond Future	Sell	64	0.00
R248 On 07/05/2020	Bond Future	Buy	64	0.00
R248 On 07/05/2020	Bond Future	Sell	81	0.00
R248 On 07/05/2020	Bond Future	Buy	81	0.00
R248 On 07/05/2020	Bond Future	Sell	163	0.00
R248 On 07/05/2020	Bond Future	Buy	163	0.00
R248 On 07/05/2020	Bond Future	Sell	228	0.00
R248 On 07/05/2020	Bond Future	Buy	228	0.00
R248 On 07/05/2020	Bond Future	Sell	539	0.00
R248 On 07/05/2020	Bond Future	Buy	539	0.00
R248 On 07/05/2020	Bond Future	Buy	1,200	0.00
R248 On 07/05/2020	Bond Future	Sell	1,200	0.00
R248 On 07/05/2020	Bond Future	Sell	1,239	0.00
R248 On 07/05/2020	Bond Future	Buy	1,239	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 07/05/2020	Bond Future		Buy	3	0.00
R208 On 07/05/2020	Bond Future		Sell	3	0.00
R208 On 07/05/2020	Bond Future		Buy	4	0.00
R208 On 07/05/2020	Bond Future		Sell	4	0.00
R208 On 07/05/2020	Bond Future		Buy	5	0.00
R208 On 07/05/2020	Bond Future		Sell	5	0.00
R208 On 07/05/2020	Bond Future		Buy	7	0.00
R208 On 07/05/2020	Bond Future		Sell	7	0.00
R208 On 07/05/2020	Bond Future		Buy	16	0.00
R208 On 07/05/2020	Bond Future		Sell	16	0.00
R208 On 07/05/2020	Bond Future		Buy	20	0.00
R208 On 07/05/2020	Bond Future		Sell	20	0.00
R208 On 07/05/2020	Bond Future		Buy	20	0.00
R208 On 07/05/2020	Bond Future		Sell	20	0.00
R208 On 07/05/2020	Bond Future		Buy	38	0.00
R208 On 07/05/2020	Bond Future		Sell	38	0.00
R208 On 07/05/2020	Bond Future		Buy	50	0.00
R208 On 07/05/2020	Bond Future		Sell	50	0.00
R208 On 07/05/2020	Bond Future		Sell	123	0.00
R208 On 07/05/2020	Bond Future		Buy	123	0.00
R213 Bond Future					
R213 On 07/05/2020	Bond Future		Sell	19	0.00
R213 On 07/05/2020	Bond Future		Buy	19	0.00
R214 Bond Future					
R214 On 07/05/2020	Bond Future		Sell	86	0.00
R214 On 07/05/2020	Bond Future		Buy	86	0.00
R214 On 07/05/2020	Bond Future		Sell	340	0.00
R214 On 07/05/2020	Bond Future		Buy	340	0.00
R214 On 07/05/2020	Bond Future		Sell	807	0.00
R214 On 07/05/2020	Bond Future		Buy	807	0.00
R214 On 07/05/2020	Bond Future		Buy	1,233	0.00
R214 On 07/05/2020	Bond Future		Sell	1,233	0.00
Grand Total for Daily Detailed Turnover:				40,834	0.00