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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/05/2020

TO DATE : 11/05/2020

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

GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	1	0.00
GOVI On 06/08/2020	GOVI		Buy	1	0.00
GOVI On 06/08/2020	GOVI		Sell	2	0.00
GOVI On 06/08/2020	GOVI		Buy	2	0.00

R2030 Bond Future

2030 On 06/08/2020	Bond Future		Buy	800	0.00
2030 On 06/08/2020	Bond Future		Sell	800	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	Buy	32	0.00
R035 On 06/08/2020	Bond Future	Sell	32	0.00
R035 On 06/08/2020	Bond Future	Buy	120	0.00
R035 On 06/08/2020	Bond Future	Sell	120	0.00
R035 On 06/08/2020	Bond Future	Buy	200	0.00
R035 On 06/08/2020	Bond Future	Sell	200	0.00
R035 On 06/08/2020	Bond Future	Buy	300	0.00
R035 On 06/08/2020	Bond Future	Sell	300	0.00
R035 On 06/08/2020	Bond Future	Buy	700	0.00
R035 On 06/08/2020	Bond Future	Sell	700	0.00
R035 On 06/08/2020	Bond Future	Buy	750	0.00
R035 On 06/08/2020	Bond Future	Sell	750	0.00
R035 On 06/08/2020	Bond Future	Buy	2,030	0.00
R035 On 06/08/2020	Bond Future	Sell	2,030	0.00
R035 On 06/08/2020	Bond Future	Buy	6,380	0.00
R035 On 06/08/2020	Bond Future	Sell	6,380	0.00
R035 On 06/08/2020	Bond Future	Buy	13,000	0.00
R035 On 06/08/2020	Bond Future	Sell	13,000	0.00
R035 On 06/08/2020	Bond Future	Sell	23,480	0.00
R035 On 06/08/2020	Bond Future	Buy	23,480	0.00

Grand Total for Daily Detailed Turnover: 47,798 0.00