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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/08/2020

TO DATE : 19/08/2020

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 05/11/2020	Index Future		Buy	9	0.00
ALBI On 05/11/2020	Index Future		Sell	9	0.00
ALBI On 05/11/2020	Index Future		Sell	9	0.00
ALBI On 05/11/2020	Index Future		Buy	9	0.00

Govi Total Return Index

GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	1	0.00
GOVI On 05/11/2020	GOVI		Sell	1	0.00
GOVI On 05/11/2020	GOVI		Buy	2	0.00
GOVI On 05/11/2020	GOVI		Sell	2	0.00

R2023 Bond Future

R023 On 05/11/2020	Bond Future	Buy	33	0.00
R023 On 05/11/2020	Bond Future	Sell	33	0.00

R2030 Bond Future

2030 On 05/11/2020	Bond Future	Sell	9	0.00
2030 On 05/11/2020	Bond Future	Buy	9	0.00
2030 On 05/11/2020	Bond Future	Sell	10	0.00
2030 On 05/11/2020	Bond Future	Buy	10	0.00
2030 On 05/11/2020	Bond Future	Sell	18	0.00
2030 On 05/11/2020	Bond Future	Buy	18	0.00
2030 On 05/11/2020	Bond Future	Sell	25	0.00
2030 On 05/11/2020	Bond Future	Buy	25	0.00
2030 On 05/11/2020	Bond Future	Sell	26	0.00
2030 On 05/11/2020	Bond Future	Buy	26	0.00
2030 On 05/11/2020	Bond Future	Sell	34	0.00
2030 On 05/11/2020	Bond Future	Buy	34	0.00
2030 On 05/11/2020	Bond Future	Sell	42	0.00
2030 On 05/11/2020	Bond Future	Buy	42	0.00
2030 On 05/11/2020	Bond Future	Sell	104	0.00
2030 On 05/11/2020	Bond Future	Buy	104	0.00
2030 On 05/11/2020	Bond Future	Sell	151	0.00
2030 On 05/11/2020	Bond Future	Buy	151	0.00
2030 On 05/11/2020	Bond Future	Buy	250	0.00
2030 On 05/11/2020	Bond Future	Sell	250	0.00
2030 On 05/11/2020	Bond Future	Sell	701	0.00
2030 On 05/11/2020	Bond Future	Buy	701	0.00
2030 On 05/11/2020	Bond Future	Sell	1,120	0.00
2030 On 05/11/2020	Bond Future	Buy	1,120	0.00

R2035 Bond Future

R035 On 05/11/2020	Bond Future	Buy	2,000	0.00
R035 On 05/11/2020	Bond Future	Sell	2,000	0.00
R035 On 05/11/2020	Bond Future	Sell	2,000	0.00
R035 On 05/11/2020	Bond Future	Buy	2,000	0.00

R2037 Bond Future

2037 On 05/11/2020	Bond Future	Sell	270	0.00
2037 On 05/11/2020	Bond Future	Buy	270	0.00
2037 On 05/11/2020	Bond Future	Sell	270	0.00
2037 On 05/11/2020	Bond Future	Buy	270	0.00

R2044 Bond Future

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2020	Bond Future			Buy	46	0.00
2044 On 05/11/2020	Bond Future			Sell	46	0.00
2044 On 05/11/2020	Bond Future			Sell	46	0.00
2044 On 05/11/2020	Bond Future			Buy	46	0.00
R209 Bond Future						
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	25	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	25	0.00
R209 On 06/05/2021	Bond Future			Buy	50	0.00
R209 On 06/05/2021	Bond Future			Sell	50	0.00
R209 On 06/05/2021	Bond Future			Buy	50	0.00
R209 On 06/05/2021	Bond Future			Sell	50	0.00
R209 On 05/11/2020	Bond Future			Buy	60	0.00
R209 On 05/11/2020	Bond Future			Sell	60	0.00
R209 On 05/11/2020	Bond Future			Sell	60	0.00
R209 On 05/11/2020	Bond Future			Buy	60	0.00
R209 On 06/05/2021	Bond Future			Sell	60	0.00
R209 On 06/05/2021	Bond Future			Buy	60	0.00
R209 On 05/11/2020	Bond Future			Buy	62	0.00
R209 On 05/11/2020	Bond Future			Sell	62	0.00
R209 On 06/05/2021	Bond Future			Sell	70	0.00
R209 On 06/05/2021	Bond Future			Buy	70	0.00
R209 On 06/05/2021	Bond Future			Sell	75	0.00
R209 On 06/05/2021	Bond Future			Buy	75	0.00
R209 On 06/05/2021	Bond Future			Sell	75	0.00
R209 On 06/05/2021	Bond Future			Buy	75	0.00
R209 On 06/05/2021	Bond Future			Sell	100	0.00
R209 On 06/05/2021	Bond Future			Buy	100	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	100	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	100	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	100	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	100	0.00

R209 On 06/05/2021	Bond Future	11.25	Put	Sell	100	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	100	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	150	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	150	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	175	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	175	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	175	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	175	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	175	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	175	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	175	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	175	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	200	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	200	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	200	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	200	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	200	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	250	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	250	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	250	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	250	0.00
R209 On 06/05/2021	Bond Future			Buy	480	0.00
R209 On 06/05/2021	Bond Future			Sell	480	0.00
R209 On 06/05/2021	Bond Future			Buy	480	0.00
R209 On 06/05/2021	Bond Future			Sell	480	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	12.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	1,000	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Grand Total for Daily Detailed Turnover:				18,799	0.00
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