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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/08/2020

TO DATE : 20/08/2020

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

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

I2046 Bond Future

2046 On 05/11/2020	Bond Future		Sell	537	0.00
2046 On 05/11/2020	Bond Future		Buy	537	0.00
2046 On 05/11/2020	Bond Future		Sell	537	0.00
2046 On 05/11/2020	Bond Future		Buy	537	0.00

R186 Bond Future

R186 On 05/11/2020	Bond Future		Sell	70	0.00
R186 On 05/11/2020	Bond Future		Buy	70	0.00
R186 On 05/11/2020	Bond Future		Sell	2,487	0.00

R186 On 05/11/2020	Bond Future	Buy	2,487	0.00
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R2030 Bond Future

2030 On 05/11/2020	Bond Future	Buy	100	0.00
2030 On 05/11/2020	Bond Future	Sell	100	0.00
2030 On 05/11/2020	Bond Future	Buy	100	0.00
2030 On 05/11/2020	Bond Future	Sell	100	0.00
2030 On 05/11/2020	Bond Future	Buy	162	0.00
2030 On 05/11/2020	Bond Future	Sell	162	0.00
2030 On 05/11/2020	Bond Future	Buy	162	0.00
2030 On 05/11/2020	Bond Future	Sell	162	0.00
2030 On 05/11/2020	Bond Future	Buy	504	0.00
2030 On 05/11/2020	Bond Future	Sell	504	0.00

R2032 Bond Future

2032 On 05/11/2020	Bond Future	Sell	2	0.00
2032 On 05/11/2020	Bond Future	Buy	2	0.00
2032 On 05/11/2020	Bond Future	Sell	5	0.00
2032 On 05/11/2020	Bond Future	Buy	5	0.00
2032 On 05/11/2020	Bond Future	Sell	8	0.00
2032 On 05/11/2020	Bond Future	Buy	8	0.00
2032 On 05/11/2020	Bond Future	Sell	12	0.00
2032 On 05/11/2020	Bond Future	Buy	12	0.00
2032 On 05/11/2020	Bond Future	Sell	19	0.00
2032 On 05/11/2020	Bond Future	Buy	19	0.00
2032 On 05/11/2020	Bond Future	Sell	20	0.00
2032 On 05/11/2020	Bond Future	Buy	20	0.00
2032 On 05/11/2020	Bond Future	Sell	35	0.00
2032 On 05/11/2020	Bond Future	Buy	35	0.00
2032 On 05/11/2020	Bond Future	Buy	35	0.00
2032 On 05/11/2020	Bond Future	Sell	35	0.00
2032 On 05/11/2020	Bond Future	Sell	55	0.00
2032 On 05/11/2020	Bond Future	Buy	55	0.00
2032 On 05/11/2020	Bond Future	Sell	64	0.00
2032 On 05/11/2020	Bond Future	Buy	64	0.00
2032 On 05/11/2020	Bond Future	Sell	71	0.00
2032 On 05/11/2020	Bond Future	Buy	71	0.00
2032 On 05/11/2020	Bond Future	Sell	90	0.00
2032 On 05/11/2020	Bond Future	Buy	90	0.00
2032 On 05/11/2020	Bond Future	Sell	141	0.00
2032 On 05/11/2020	Bond Future	Buy	141	0.00
2032 On 05/11/2020	Bond Future	Sell	154	0.00
2032 On 05/11/2020	Bond Future	Buy	154	0.00
2032 On 05/11/2020	Bond Future	Sell	170	0.00
2032 On 05/11/2020	Bond Future	Buy	170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 05/11/2020			Buy	213	0.00
2032 On 05/11/2020			Sell	213	0.00
2032 On 05/11/2020			Sell	234	0.00
2032 On 05/11/2020			Buy	234	0.00
2032 On 05/11/2020			Sell	457	0.00
2032 On 05/11/2020			Buy	457	0.00
2032 On 05/11/2020			Sell	790	0.00
2032 On 05/11/2020			Buy	790	0.00
2032 On 05/11/2020			Sell	2,000	0.00
2032 On 05/11/2020			Buy	2,000	0.00
2032 On 05/11/2020			Buy	2,505	0.00
2032 On 05/11/2020			Sell	2,505	0.00
R2035 Bond Future					
R035 On 05/11/2020			Buy	2,800	0.00
R035 On 05/11/2020			Sell	2,800	0.00
R035 On 05/11/2020			Sell	2,800	0.00
R035 On 05/11/2020			Buy	2,800	0.00
R2037 Bond Future					
2037 On 05/11/2020			Sell	1,145	0.00
2037 On 05/11/2020			Buy	1,145	0.00
R2048 Bond Future					
R248 On 05/11/2020			Sell	118	0.00
R248 On 05/11/2020			Buy	118	0.00
R209 Bond Future					
R209 On 06/05/2021			Buy	10	0.00
R209 On 06/05/2021			Sell	10	0.00
R209 On 06/05/2021			Sell	10	0.00
R209 On 06/05/2021			Buy	10	0.00
R209 On 06/05/2021			Sell	10	0.00
R209 On 06/05/2021			Buy	10	0.00
R209 On 06/05/2021	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	10.25	Call	Sell	25	0.00
R209 On 06/05/2021	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	10.25	Call	Sell	25	0.00
R209 On 06/05/2021	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	10.25	Call	Sell	25	0.00

R209 On 06/05/2021	Bond Future	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Sell	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	Buy	25	0.00
R209 On 06/05/2021	Bond Future	10.25	Call	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	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	11.25	Put	Sell	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Sell	25	0.00
R209 On 06/05/2021	Bond Future	11.25	Put	Buy	25	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

Grand Total for Daily Detailed Turnover: 19,883 0.00