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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/10/2019

TO DATE : 15/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 07/11/2019	Bond Future		Buy	125	0.00
2025 On 07/11/2019	Bond Future		Sell	125	0.00
New Inflation Linked Index					
IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Buy	1	0.00
R2030 Bond Future					
2030 On 07/11/2019	Bond Future		Buy	1	0.00
2030 On 07/11/2019	Bond Future		Sell	1	0.00
2030 On 07/11/2019	Bond Future		Sell	1	0.00
2030 On 07/11/2019	Bond Future		Buy	1	0.00
2030 On 07/11/2019	Bond Future		Sell	40	0.00
2030 On 07/11/2019	Bond Future		Buy	40	0.00

2030 On 07/11/2019	Bond Future			Sell	61	0.00
2030 On 07/11/2019	Bond Future			Buy	61	0.00
2030 On 07/11/2019	Bond Future	8.95	Put	Buy	70	0.00
2030 On 07/11/2019	Bond Future	8.95	Put	Sell	70	0.00
2030 On 07/11/2019	Bond Future	9.05	Put	Sell	70	0.00
2030 On 07/11/2019	Bond Future	9.05	Put	Buy	70	0.00
2030 On 06/02/2020	Bond Future			Buy	200	0.00
2030 On 06/02/2020	Bond Future			Sell	200	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future			Sell	2	0.00
R035 On 07/11/2019	Bond Future			Buy	2	0.00
R035 On 07/11/2019	Bond Future			Sell	4	0.00
R035 On 07/11/2019	Bond Future			Buy	4	0.00
R035 On 07/11/2019	Bond Future			Sell	6	0.00
R035 On 07/11/2019	Bond Future			Buy	6	0.00

R2037 Bond Future

2037 On 07/11/2019	Bond Future			Sell	11	0.00
2037 On 07/11/2019	Bond Future			Buy	11	0.00
2037 On 07/11/2019	Bond Future			Sell	11	0.00
2037 On 07/11/2019	Bond Future			Buy	11	0.00

R2048 Bond Future

R248 On 07/11/2019	Bond Future			Buy	14	0.00
R248 On 07/11/2019	Bond Future			Sell	14	0.00
R248 On 07/11/2019	Bond Future			Sell	14	0.00
R248 On 07/11/2019	Bond Future			Buy	14	0.00
R248 On 07/11/2019	Bond Future			Sell	50	0.00
R248 On 07/11/2019	Bond Future			Buy	50	0.00
R248 On 07/11/2019	Bond Future			Sell	50	0.00
R248 On 07/11/2019	Bond Future			Buy	50	0.00
R248 On 07/11/2019	Bond Future			Sell	50	0.00
R248 On 07/11/2019	Bond Future			Buy	50	0.00
R248 On 07/11/2019	Bond Future			Sell	200	0.00
R248 On 07/11/2019	Bond Future			Buy	200	0.00
R248 On 07/11/2019	Bond Future			Sell	300	0.00
R248 On 07/11/2019	Bond Future			Buy	300	0.00
R248 On 06/02/2020	Bond Future			Sell	300	0.00
R248 On 06/02/2020	Bond Future			Buy	300	0.00
R248 On 07/11/2019	Bond Future			Sell	400	0.00
R248 On 07/11/2019	Bond Future			Buy	400	0.00
R248 On 07/11/2019	Bond Future			Sell	500	0.00
R248 On 07/11/2019	Bond Future			Buy	500	0.00
R248 On 07/11/2019	Bond Future			Sell	800	0.00
R248 On 07/11/2019	Bond Future			Buy	800	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/11/2019	Bond Future		Sell	800	0.00
R248 On 07/11/2019	Bond Future		Buy	800	0.00
R248 On 07/11/2019	Bond Future		Buy	2,150	0.00
R248 On 07/11/2019	Bond Future		Sell	2,150	0.00
R207 Bond Future					
R207 On 07/11/2019	Bond Future		Buy	2	0.00
R207 On 07/11/2019	Bond Future		Sell	2	0.00
R207 On 07/11/2019	Bond Future		Buy	11	0.00
R207 On 07/11/2019	Bond Future		Sell	11	0.00
R207 On 07/11/2019	Bond Future		Sell	11	0.00
R207 On 07/11/2019	Bond Future		Buy	11	0.00
R207 On 07/11/2019	Bond Future		Buy	11	0.00
R207 On 07/11/2019	Bond Future		Sell	11	0.00
R207 On 07/11/2019	Bond Future		Buy	11	0.00
R207 On 07/11/2019	Bond Future		Sell	11	0.00
R207 On 07/11/2019	Bond Future		Sell	13	0.00
R207 On 07/11/2019	Bond Future		Buy	13	0.00
R207 On 07/11/2019	Bond Future		Sell	13	0.00
R207 On 07/11/2019	Bond Future		Buy	13	0.00
R209 Bond Future					
R209 On 07/11/2019	Bond Future		Sell	34	0.00
R209 On 07/11/2019	Bond Future		Buy	34	0.00
Grand Total for Daily Detailed Turnover:				6,337	0.00