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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/10/2019

TO DATE : 16/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 07/11/2019	Index Future		Buy	5	0.00
ALBI On 07/11/2019	Index Future		Sell	5	0.00
ALBI On 07/11/2019	Index Future		Sell	5	0.00
ALBI On 07/11/2019	Index Future		Buy	5	0.00
Govi Total Return Index					
GOVI On 07/11/2019	GOVI		Buy	3	0.00
GOVI On 07/11/2019	GOVI		Sell	3	0.00
R186 Bond Future					
R186 On 07/11/2019	Bond Future		Sell	2	0.00
R186 On 07/11/2019	Bond Future		Buy	2	0.00
R186 On 07/11/2019	Bond Future		Sell	2	0.00
R186 On 07/11/2019	Bond Future		Buy	2	0.00

R186 On 07/11/2019	Bond Future	Sell	2	0.00
R186 On 07/11/2019	Bond Future	Buy	2	0.00
R186 On 07/11/2019	Bond Future	Sell	2	0.00
R186 On 07/11/2019	Bond Future	Buy	2	0.00
R186 On 07/11/2019	Bond Future	Buy	3	0.00
R186 On 07/11/2019	Bond Future	Sell	3	0.00
R186 On 07/11/2019	Bond Future	Buy	3	0.00
R186 On 07/11/2019	Bond Future	Sell	3	0.00
R186 On 07/11/2019	Bond Future	Sell	3	0.00
R186 On 07/11/2019	Bond Future	Buy	3	0.00
R186 On 07/11/2019	Bond Future	Sell	3	0.00
R186 On 07/11/2019	Bond Future	Buy	3	0.00
R186 On 07/11/2019	Bond Future	Sell	5	0.00
R186 On 07/11/2019	Bond Future	Buy	5	0.00
R186 On 07/11/2019	Bond Future	Sell	5	0.00
R186 On 07/11/2019	Bond Future	Buy	5	0.00
R186 On 07/11/2019	Bond Future	Sell	6	0.00
R186 On 07/11/2019	Bond Future	Buy	6	0.00
R186 On 07/11/2019	Bond Future	Sell	6	0.00
R186 On 07/11/2019	Bond Future	Buy	6	0.00
R186 On 07/11/2019	Bond Future	Sell	6	0.00
R186 On 07/11/2019	Bond Future	Buy	6	0.00
R186 On 07/11/2019	Bond Future	Sell	6	0.00
R186 On 07/11/2019	Bond Future	Buy	6	0.00
R186 On 07/11/2019	Bond Future	Sell	7	0.00
R186 On 07/11/2019	Bond Future	Buy	7	0.00
R186 On 07/11/2019	Bond Future	Sell	9	0.00
R186 On 07/11/2019	Bond Future	Buy	9	0.00
R186 On 07/11/2019	Bond Future	Sell	10	0.00
R186 On 07/11/2019	Bond Future	Buy	10	0.00
R186 On 07/11/2019	Bond Future	Sell	11	0.00
R186 On 07/11/2019	Bond Future	Buy	11	0.00
R186 On 07/11/2019	Bond Future	Sell	12	0.00
R186 On 07/11/2019	Bond Future	Buy	12	0.00
R186 On 07/11/2019	Bond Future	Buy	13	0.00
R186 On 07/11/2019	Bond Future	Sell	13	0.00
R186 On 07/11/2019	Bond Future	Buy	15	0.00
R186 On 07/11/2019	Bond Future	Sell	15	0.00
R186 On 07/11/2019	Bond Future	Sell	15	0.00
R186 On 07/11/2019	Bond Future	Buy	15	0.00
R186 On 07/11/2019	Bond Future	Sell	15	0.00
R186 On 07/11/2019	Bond Future	Buy	15	0.00
R186 On 07/11/2019	Bond Future	Buy	18	0.00
R186 On 07/11/2019	Bond Future	Sell	18	0.00
R186 On 07/11/2019	Bond Future	Sell	18	0.00
R186 On 07/11/2019	Bond Future	Buy	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/11/2019			Sell	20	0.00
R186 On 07/11/2019			Buy	20	0.00
R186 On 07/11/2019			Sell	24	0.00
R186 On 07/11/2019			Buy	24	0.00
R186 On 07/11/2019			Buy	26	0.00
R186 On 07/11/2019			Sell	26	0.00
R186 On 07/11/2019			Buy	30	0.00
R186 On 07/11/2019			Sell	30	0.00
R186 On 07/11/2019			Buy	30	0.00
R186 On 07/11/2019			Sell	30	0.00
R186 On 07/11/2019			Sell	30	0.00
R186 On 07/11/2019			Buy	30	0.00
R186 On 07/11/2019			Buy	31	0.00
R186 On 07/11/2019			Sell	31	0.00
R186 On 07/11/2019			Sell	32	0.00
R186 On 07/11/2019			Buy	32	0.00
R186 On 07/11/2019			Sell	32	0.00
R186 On 07/11/2019			Buy	32	0.00
R186 On 07/11/2019	8.23	Call	Buy	32	0.00
R186 On 07/11/2019	8.23	Call	Sell	32	0.00
R186 On 07/11/2019	8.23	Call	Buy	32	0.00
R186 On 07/11/2019	8.23	Call	Sell	32	0.00
R186 On 07/11/2019	8.23	Call	Sell	32	0.00
R186 On 07/11/2019	8.23	Call	Buy	32	0.00
R186 On 07/11/2019	8.23	Call	Buy	32	0.00
R186 On 07/11/2019	8.23	Call	Sell	32	0.00
R186 On 07/11/2019	8.73	Put	Buy	32	0.00
R186 On 07/11/2019	8.73	Put	Sell	32	0.00
R186 On 07/11/2019	8.73	Put	Buy	32	0.00
R186 On 07/11/2019	8.73	Put	Sell	32	0.00
R186 On 07/11/2019	8.73	Put	Sell	32	0.00
R186 On 07/11/2019	8.73	Put	Buy	32	0.00
R186 On 07/11/2019	8.73	Put	Buy	32	0.00
R186 On 07/11/2019	8.73	Put	Sell	32	0.00
R186 On 07/11/2019			Sell	33	0.00
R186 On 07/11/2019			Buy	33	0.00
R186 On 07/11/2019			Buy	33	0.00
R186 On 07/11/2019			Sell	33	0.00
R186 On 07/11/2019			Buy	38	0.00
R186 On 07/11/2019			Sell	38	0.00
R186 On 07/11/2019			Sell	40	0.00
R186 On 07/11/2019			Buy	40	0.00

R186 On 07/11/2019	Bond Future	Sell	41	0.00
R186 On 07/11/2019	Bond Future	Buy	41	0.00
R186 On 07/11/2019	Bond Future	Sell	50	0.00
R186 On 07/11/2019	Bond Future	Buy	50	0.00
R186 On 07/11/2019	Bond Future	Sell	51	0.00
R186 On 07/11/2019	Bond Future	Buy	51	0.00
R186 On 07/11/2019	Bond Future	Sell	56	0.00
R186 On 07/11/2019	Bond Future	Buy	56	0.00
R186 On 07/11/2019	Bond Future	Sell	57	0.00
R186 On 07/11/2019	Bond Future	Buy	57	0.00
R186 On 07/11/2019	Bond Future	Sell	63	0.00
R186 On 07/11/2019	Bond Future	Buy	63	0.00
R186 On 07/11/2019	Bond Future	Buy	65	0.00
R186 On 07/11/2019	Bond Future	Sell	65	0.00
R186 On 07/11/2019	Bond Future	Sell	67	0.00
R186 On 07/11/2019	Bond Future	Buy	67	0.00
R186 On 07/11/2019	Bond Future	Buy	70	0.00
R186 On 07/11/2019	Bond Future	Sell	70	0.00
R186 On 07/11/2019	Bond Future	Sell	79	0.00
R186 On 07/11/2019	Bond Future	Buy	79	0.00
R186 On 07/11/2019	Bond Future	Sell	84	0.00
R186 On 07/11/2019	Bond Future	Buy	84	0.00
R186 On 07/11/2019	Bond Future	Sell	98	0.00
R186 On 07/11/2019	Bond Future	Buy	98	0.00
R186 On 07/11/2019	Bond Future	Sell	113	0.00
R186 On 07/11/2019	Bond Future	Buy	113	0.00
R186 On 07/11/2019	Bond Future	Buy	114	0.00
R186 On 07/11/2019	Bond Future	Sell	114	0.00
R186 On 07/11/2019	Bond Future	Sell	116	0.00
R186 On 07/11/2019	Bond Future	Buy	116	0.00
R186 On 07/11/2019	Bond Future	Sell	118	0.00
R186 On 07/11/2019	Bond Future	Buy	118	0.00
R186 On 07/11/2019	Bond Future	Sell	118	0.00
R186 On 07/11/2019	Bond Future	Buy	118	0.00
R186 On 07/11/2019	Bond Future	Sell	126	0.00
R186 On 07/11/2019	Bond Future	Buy	126	0.00
R186 On 07/11/2019	Bond Future	Buy	136	0.00
R186 On 07/11/2019	Bond Future	Sell	136	0.00
R186 On 07/11/2019	Bond Future	Buy	140	0.00
R186 On 07/11/2019	Bond Future	Sell	140	0.00
R186 On 07/11/2019	Bond Future	Sell	143	0.00
R186 On 07/11/2019	Bond Future	Buy	143	0.00
R186 On 07/11/2019	Bond Future	Buy	160	0.00
R186 On 07/11/2019	Bond Future	Sell	160	0.00
R186 On 07/11/2019	Bond Future	Sell	167	0.00
R186 On 07/11/2019	Bond Future	Buy	167	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 07/11/2019			Bond Future	Sell	172	0.00
R186 On 07/11/2019			Bond Future	Buy	172	0.00
R186 On 07/11/2019			Bond Future	Sell	176	0.00
R186 On 07/11/2019			Bond Future	Buy	176	0.00
R186 On 07/11/2019			Bond Future	Buy	229	0.00
R186 On 07/11/2019			Bond Future	Sell	229	0.00
R186 On 07/11/2019			Bond Future	Buy	252	0.00
R186 On 07/11/2019			Bond Future	Sell	252	0.00
R186 On 07/11/2019			Bond Future	Buy	255	0.00
R186 On 07/11/2019			Bond Future	Sell	255	0.00
R186 On 07/11/2019			Bond Future	Buy	358	0.00
R186 On 07/11/2019			Bond Future	Sell	358	0.00
R186 On 07/11/2019			Bond Future	Buy	367	0.00
R186 On 07/11/2019			Bond Future	Sell	367	0.00
R186 On 07/11/2019			Bond Future	Sell	393	0.00
R186 On 07/11/2019			Bond Future	Buy	393	0.00
R186 On 07/11/2019			Bond Future	Buy	702	0.00
R186 On 07/11/2019			Bond Future	Sell	702	0.00
R186 On 07/11/2019			Bond Future	Buy	1,329	0.00
R186 On 07/11/2019			Bond Future	Sell	1,329	0.00
R186 On 07/11/2019			Bond Future	Buy	2,614	0.00
R186 On 07/11/2019			Bond Future	Sell	2,614	0.00
R186 On 07/11/2019			Bond Future	Sell	4,227	0.00
R186 On 07/11/2019			Bond Future	Buy	4,227	0.00

R2035 Bond Future

R035 On 06/02/2020			Bond Future	Sell	3	0.00
R035 On 06/02/2020			Bond Future	Buy	3	0.00
R035 On 06/02/2020			Bond Future	Sell	4	0.00
R035 On 06/02/2020			Bond Future	Buy	4	0.00
R035 On 06/02/2020			Bond Future	Sell	15	0.00
R035 On 06/02/2020			Bond Future	Buy	15	0.00
R035 On 06/02/2020			Bond Future	Sell	18	0.00
R035 On 06/02/2020			Bond Future	Buy	18	0.00
R035 On 06/02/2020			Bond Future	Sell	21	0.00
R035 On 06/02/2020			Bond Future	Buy	21	0.00
R035 On 06/02/2020			Bond Future	Sell	32	0.00
R035 On 06/02/2020			Bond Future	Buy	32	0.00
R035 On 06/02/2020			Bond Future	Sell	36	0.00
R035 On 06/02/2020			Bond Future	Buy	36	0.00
R035 On 06/02/2020			Bond Future	Sell	38	0.00
R035 On 06/02/2020			Bond Future	Buy	38	0.00

R035 On 06/02/2020	Bond Future	Sell	39	0.00
R035 On 06/02/2020	Bond Future	Buy	39	0.00
R035 On 06/02/2020	Bond Future	Sell	46	0.00
R035 On 06/02/2020	Bond Future	Buy	46	0.00
R035 On 06/02/2020	Bond Future	Sell	78	0.00
R035 On 06/02/2020	Bond Future	Buy	78	0.00
R035 On 06/02/2020	Bond Future	Sell	85	0.00
R035 On 06/02/2020	Bond Future	Buy	85	0.00
R035 On 06/02/2020	Bond Future	Sell	137	0.00
R035 On 06/02/2020	Bond Future	Buy	137	0.00
R035 On 06/02/2020	Bond Future	Sell	164	0.00
R035 On 06/02/2020	Bond Future	Buy	164	0.00
R035 On 06/02/2020	Bond Future	Sell	169	0.00
R035 On 06/02/2020	Bond Future	Buy	169	0.00
R035 On 06/02/2020	Bond Future	Sell	276	0.00
R035 On 06/02/2020	Bond Future	Buy	276	0.00
R035 On 06/02/2020	Bond Future	Sell	303	0.00
R035 On 06/02/2020	Bond Future	Buy	303	0.00
R035 On 06/02/2020	Bond Future	Sell	306	0.00
R035 On 06/02/2020	Bond Future	Buy	306	0.00
R035 On 06/02/2020	Bond Future	Sell	431	0.00
R035 On 06/02/2020	Bond Future	Buy	431	0.00
R035 On 06/02/2020	Bond Future	Sell	442	0.00
R035 On 06/02/2020	Bond Future	Buy	442	0.00
R035 On 06/02/2020	Bond Future	Sell	844	0.00
R035 On 06/02/2020	Bond Future	Buy	844	0.00
R035 On 06/02/2020	Bond Future	Sell	1,599	0.00
R035 On 06/02/2020	Bond Future	Buy	1,599	0.00
R035 On 06/02/2020	Bond Future	Sell	5,086	0.00
R035 On 06/02/2020	Bond Future	Buy	5,086	0.00

R2044 Bond Future

2044 On 07/11/2019	Bond Future	Sell	2	0.00
2044 On 07/11/2019	Bond Future	Buy	2	0.00
2044 On 07/11/2019	Bond Future	Sell	3	0.00
2044 On 07/11/2019	Bond Future	Buy	3	0.00
2044 On 07/11/2019	Bond Future	Sell	3	0.00
2044 On 07/11/2019	Bond Future	Buy	3	0.00
2044 On 07/11/2019	Bond Future	Sell	12	0.00
2044 On 07/11/2019	Bond Future	Buy	12	0.00
2044 On 07/11/2019	Bond Future	Sell	28	0.00
2044 On 07/11/2019	Bond Future	Buy	28	0.00
2044 On 07/11/2019	Bond Future	Sell	28	0.00
2044 On 07/11/2019	Bond Future	Buy	28	0.00
2044 On 07/11/2019	Bond Future	Sell	29	0.00
2044 On 07/11/2019	Bond Future	Buy	29	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

2044 On 07/11/2019	Bond Future		Sell	29	0.00
2044 On 07/11/2019	Bond Future		Buy	29	0.00
2044 On 07/11/2019	Bond Future		Sell	78	0.00
2044 On 07/11/2019	Bond Future		Buy	78	0.00
2044 On 07/11/2019	Bond Future		Buy	78	0.00
2044 On 07/11/2019	Bond Future		Sell	78	0.00

Grand Total for Daily Detailed Turnover:**24,633****0.00**