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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/10/2019

TO DATE : 29/10/2019

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

GOVI On 07/11/2019	GOVI		Buy	1	0.00
GOVI On 07/11/2019	GOVI		Sell	1	0.00
GOVI On 07/11/2019	GOVI		Buy	2	0.00
GOVI On 07/11/2019	GOVI		Sell	2	0.00
GOVI On 07/11/2019	GOVI		Buy	3	0.00
GOVI On 07/11/2019	GOVI		Sell	3	0.00
GOVI On 07/11/2019	GOVI		Buy	7	0.00
GOVI On 07/11/2019	GOVI		Sell	7	0.00
GOVI On 06/02/2020	GOVI		Sell	7	0.00
GOVI On 06/02/2020	GOVI		Buy	7	0.00
GOVI On 07/11/2019	GOVI		Buy	14	0.00
GOVI On 07/11/2019	GOVI		Sell	14	0.00
GOVI On 06/02/2020	GOVI		Sell	14	0.00
GOVI On 06/02/2020	GOVI		Buy	14	0.00

GOVI On 07/11/2019	GOVI	Buy	74	0.00
GOVI On 07/11/2019	GOVI	Sell	74	0.00
GOVI On 06/02/2020	GOVI	Sell	74	0.00
GOVI On 06/02/2020	GOVI	Buy	74	0.00
GOVI On 07/11/2019	GOVI	Buy	95	0.00
GOVI On 07/11/2019	GOVI	Sell	95	0.00
GOVI On 06/02/2020	GOVI	Sell	95	0.00
GOVI On 06/02/2020	GOVI	Buy	95	0.00

New Inflation Linked Index

IGOV On 06/02/2020	Index Future	Sell	420	0.00
IGOV On 06/02/2020	Index Future	Buy	420	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future	Buy	101	0.00
R186 On 06/02/2020	Bond Future	Sell	101	0.00
R186 On 07/11/2019	Bond Future	Sell	250	0.00
R186 On 07/11/2019	Bond Future	Buy	250	0.00
R186 On 06/02/2020	Bond Future	Buy	250	0.00
R186 On 06/02/2020	Bond Future	Sell	250	0.00
R186 On 07/11/2019	Bond Future	Buy	1,170	0.00
R186 On 07/11/2019	Bond Future	Sell	1,170	0.00
R186 On 06/02/2020	Bond Future	Buy	1,170	0.00
R186 On 06/02/2020	Bond Future	Sell	1,170	0.00
R186 On 07/11/2019	Bond Future	Sell	4,500	0.00
R186 On 07/11/2019	Bond Future	Buy	4,500	0.00
R186 On 06/02/2020	Bond Future	Buy	4,500	0.00
R186 On 06/02/2020	Bond Future	Sell	4,500	0.00
R186 On 07/11/2019	Bond Future	Sell	4,750	0.00
R186 On 07/11/2019	Bond Future	Buy	4,750	0.00
R186 On 06/02/2020	Bond Future	Buy	4,750	0.00
R186 On 06/02/2020	Bond Future	Sell	4,750	0.00

R2023 Bond Future

R023 On 06/02/2020	Bond Future	Sell	280	0.00
R023 On 06/02/2020	Bond Future	Buy	280	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Buy	16	0.00
2030 On 06/02/2020	Bond Future	Sell	16	0.00
2030 On 06/02/2020	Bond Future	Sell	16	0.00
2030 On 06/02/2020	Bond Future	Buy	16	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	30	0.00
2032 On 06/02/2020	Bond Future	Buy	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/02/2020	Bond Future		Sell	56	0.00
2032 On 06/02/2020	Bond Future		Buy	56	0.00
2032 On 06/02/2020	Bond Future		Sell	93	0.00
2032 On 06/02/2020	Bond Future		Buy	93	0.00
2032 On 06/02/2020	Bond Future		Sell	156	0.00
2032 On 06/02/2020	Bond Future		Buy	156	0.00
2032 On 06/02/2020	Bond Future		Sell	478	0.00
2032 On 06/02/2020	Bond Future		Buy	478	0.00
2032 On 06/02/2020	Bond Future		Buy	813	0.00
2032 On 06/02/2020	Bond Future		Sell	813	0.00
R2035 Bond Future					
R035 On 06/02/2020	Bond Future		Buy	29	0.00
R035 On 06/02/2020	Bond Future		Sell	29	0.00
R035 On 06/02/2020	Bond Future		Sell	29	0.00
R035 On 06/02/2020	Bond Future		Buy	29	0.00
R035 On 06/02/2020	Bond Future		Sell	3,180	0.00
R035 On 06/02/2020	Bond Future		Buy	3,180	0.00
R035 On 06/02/2020	Bond Future		Sell	3,180	0.00
R035 On 06/02/2020	Bond Future		Buy	3,180	0.00
R2037 Bond Future					
2037 On 07/11/2019	Bond Future		Buy	2,200	0.00
2037 On 07/11/2019	Bond Future		Sell	2,200	0.00
2037 On 06/02/2020	Bond Future		Sell	2,200	0.00
2037 On 06/02/2020	Bond Future		Buy	2,200	0.00
2037 On 07/11/2019	Bond Future		Buy	4,400	0.00
2037 On 07/11/2019	Bond Future		Sell	4,400	0.00
2037 On 06/02/2020	Bond Future		Sell	4,400	0.00
2037 On 06/02/2020	Bond Future		Buy	4,400	0.00
2037 On 07/11/2019	Bond Future		Buy	6,600	0.00
2037 On 07/11/2019	Bond Future		Sell	6,600	0.00
2037 On 06/02/2020	Bond Future		Sell	6,600	0.00
2037 On 06/02/2020	Bond Future		Buy	6,600	0.00
R2044 Bond Future					
2044 On 06/02/2020	Bond Future		Sell	3	0.00
2044 On 06/02/2020	Bond Future		Buy	3	0.00
2044 On 06/02/2020	Bond Future		Sell	3	0.00
2044 On 06/02/2020	Bond Future		Buy	3	0.00

R2048 Bond Future

R248 On 07/11/2019	Bond Future		Buy	20	0.00
R248 On 07/11/2019	Bond Future		Sell	20	0.00
R248 On 07/11/2019	Bond Future		Buy	20	0.00
R248 On 07/11/2019	Bond Future		Sell	20	0.00
R248 On 06/02/2020	Bond Future		Sell	3,362	0.00
R248 On 06/02/2020	Bond Future		Buy	3,362	0.00
R248 On 06/02/2020	Bond Future		Buy	3,362	0.00
R248 On 06/02/2020	Bond Future		Sell	3,362	0.00

R207 Bond Future

R207 On 07/11/2019	Bond Future		Sell	25	0.00
R207 On 07/11/2019	Bond Future		Buy	25	0.00

R209 Bond Future

R209 On 07/11/2019	Bond Future	9.77	Put	Sell	2	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	2	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	3	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	3	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	4	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	4	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	5	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	5	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	7	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	7	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	30	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	30	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	31	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	31	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	169	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	169	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	203	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	203	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	208	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	208	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	399	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	399	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	403	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	403	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	456	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	456	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	459	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	459	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	512	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	512	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	771	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	771	0.00
R209 On 07/11/2019	Bond Future			Buy	4,500	0.00
R209 On 07/11/2019	Bond Future			Sell	4,500	0.00
R209 On 06/02/2020	Bond Future			Sell	4,500	0.00
R209 On 06/02/2020	Bond Future			Buy	4,500	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	8,000	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	8,000	0.00

R214 Bond Future

R214 On 07/11/2019	Bond Future			Sell	1,000	0.00
R214 On 07/11/2019	Bond Future			Buy	1,000	0.00
R214 On 07/11/2019	Bond Future			Sell	1,000	0.00
R214 On 07/11/2019	Bond Future			Buy	1,000	0.00
R214 On 06/02/2020	Bond Future			Buy	1,000	0.00
R214 On 06/02/2020	Bond Future			Sell	1,000	0.00
R214 On 06/02/2020	Bond Future			Buy	1,000	0.00
R214 On 06/02/2020	Bond Future			Sell	1,000	0.00
R214 On 07/11/2019	Bond Future			Buy	2,000	0.00
R214 On 07/11/2019	Bond Future			Sell	2,000	0.00
R214 On 06/02/2020	Bond Future			Buy	2,000	0.00
R214 On 06/02/2020	Bond Future			Sell	2,000	0.00

Grand Total for Daily Detailed Turnover:

92,460 0.00