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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/11/2018

TO DATE : 19/11/2018

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

ALBI On 07/02/2019	Index Future		Sell	5	0.00
ALBI On 07/02/2019	Index Future		Buy	5	0.00
ALBI On 07/02/2019	Index Future		Buy	5	0.00
ALBI On 07/02/2019	Index Future		Sell	5	0.00

Govi Total Return Index

GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00

I2029 Bond Future

2029 On 07/02/2019	Bond Future		Sell	7	0.00
2029 On 07/02/2019	Bond Future		Buy	7	0.00

2029 On 07/02/2019	Bond Future		Sell	7	0.00
2029 On 07/02/2019	Bond Future		Buy	7	0.00

R186 Bond Future

R186 On 07/02/2019	Bond Future		Sell	10	0.00
R186 On 07/02/2019	Bond Future		Buy	10	0.00
R186 On 07/02/2019	Bond Future		Sell	14	0.00
R186 On 07/02/2019	Bond Future		Buy	14	0.00
R186 On 07/02/2019	Bond Future		Sell	29	0.00
R186 On 07/02/2019	Bond Future		Buy	29	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	29	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	29	0.00
R186 On 07/02/2019	Bond Future		Sell	32	0.00
R186 On 07/02/2019	Bond Future		Buy	32	0.00
R186 On 07/02/2019	Bond Future		Sell	40	0.00
R186 On 07/02/2019	Bond Future		Buy	40	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	44	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	44	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	87	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	87	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	97	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	97	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	120	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	120	0.00
R186 On 07/02/2019	Bond Future		Sell	234	0.00
R186 On 07/02/2019	Bond Future		Buy	234	0.00
R186 On 07/02/2019	Bond Future		Sell	466	0.00
R186 On 07/02/2019	Bond Future		Buy	466	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	711	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	711	0.00
R186 On 07/02/2019	Bond Future		Buy	825	0.00
R186 On 07/02/2019	Bond Future		Sell	825	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	1,412	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	1,412	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	2,500	0.00
R186 On 07/02/2019	Bond Future	9.50	Put	2,500	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future		Buy	169	0.00
2032 On 07/02/2019	Bond Future		Sell	169	0.00
2032 On 07/02/2019	Bond Future		Sell	169	0.00
2032 On 07/02/2019	Bond Future		Buy	169	0.00

R2044 Bond Future

2044 On 07/02/2019	Bond Future		Buy	11	0.00
2044 On 07/02/2019	Bond Future		Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 07/02/2019	Bond Future		Sell	11	0.00
2044 On 07/02/2019	Bond Future		Buy	11	0.00
R209 Bond Future					
R209 On 07/02/2019	Bond Future		Buy	21	0.00
R209 On 07/02/2019	Bond Future		Sell	21	0.00
R209 On 07/02/2019	Bond Future		Buy	34	0.00
R209 On 07/02/2019	Bond Future		Sell	34	0.00
R209 On 07/02/2019	Bond Future		Buy	55	0.00
R209 On 07/02/2019	Bond Future		Sell	55	0.00
R209 On 07/02/2019	Bond Future		Buy	55	0.00
R209 On 07/02/2019	Bond Future		Sell	55	0.00
Grand Total for Daily Detailed Turnover:				7,201	0.00