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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/04/2019

TO DATE : 09/04/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 01/08/2019	Index Future		Sell	12	0.00
ALBI On 01/08/2019	Index Future		Buy	12	0.00
ALBI On 01/08/2019	Index Future		Sell	24	0.00
ALBI On 01/08/2019	Index Future		Buy	24	0.00
ALBI On 01/08/2019	Index Future		Buy	36	0.00
ALBI On 01/08/2019	Index Future		Sell	36	0.00
R202 Bond Future					
R202 On 02/05/2019	Bond Future		Buy	11	0.00
R202 On 02/05/2019	Bond Future		Sell	11	0.00
R2023 Bond Future					
R023 On 02/05/2019	Bond Future		Sell	1	0.00
R023 On 02/05/2019	Bond Future		Buy	1	0.00

R023 On 02/05/2019	Bond Future		Sell	3	0.00
R023 On 02/05/2019	Bond Future		Buy	3	0.00
R023 On 02/05/2019	Bond Future		Sell	5	0.00
R023 On 02/05/2019	Bond Future		Buy	5	0.00
R023 On 02/05/2019	Bond Future		Sell	9	0.00
R023 On 02/05/2019	Bond Future		Buy	9	0.00
R023 On 02/05/2019	Bond Future		Sell	10	0.00
R023 On 02/05/2019	Bond Future		Buy	10	0.00
R023 On 02/05/2019	Bond Future		Sell	16	0.00
R023 On 02/05/2019	Bond Future		Buy	16	0.00
R023 On 02/05/2019	Bond Future		Sell	943	0.00
R023 On 02/05/2019	Bond Future		Buy	943	0.00
R023 On 02/05/2019	Bond Future		Sell	1,018	0.00
R023 On 02/05/2019	Bond Future		Buy	1,018	0.00
R023 On 02/05/2019	Bond Future		Sell	6,156	0.00
R023 On 02/05/2019	Bond Future		Buy	6,156	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	9.27	Call	Buy	29	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	29	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	29	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	29	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	45	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	45	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	45	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	45	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	265	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	265	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	265	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	265	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	320	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	320	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	320	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	320	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	328	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	328	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	328	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	328	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	457	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	457	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	457	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	457	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Buy	572	0.00
2030 On 01/08/2019	Bond Future	9.27	Call	Sell	572	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Sell	572	0.00
2030 On 01/08/2019	Bond Future	8.77	Call	Buy	572	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 01/08/2019	9.27	Call	Buy	625	0.00
2030 On 01/08/2019	9.27	Call	Sell	625	0.00
2030 On 01/08/2019	8.77	Call	Sell	625	0.00
2030 On 01/08/2019	8.77	Call	Buy	625	0.00
2030 On 01/08/2019	9.27	Call	Buy	812	0.00
2030 On 01/08/2019	9.27	Call	Sell	812	0.00
2030 On 01/08/2019	8.77	Call	Sell	812	0.00
2030 On 01/08/2019	8.77	Call	Buy	812	0.00
2030 On 01/08/2019	9.27	Call	Buy	819	0.00
2030 On 01/08/2019	9.27	Call	Sell	819	0.00
2030 On 01/08/2019	8.77	Call	Sell	819	0.00
2030 On 01/08/2019	8.77	Call	Buy	819	0.00
2030 On 02/05/2019			Buy	865	0.00
2030 On 02/05/2019			Sell	865	0.00
2030 On 02/05/2019			Buy	1,711	0.00
2030 On 02/05/2019			Sell	1,711	0.00
2030 On 02/05/2019			Sell	2,576	0.00
2030 On 02/05/2019			Buy	2,576	0.00
2030 On 01/08/2019	9.27	Call	Sell	4,800	0.00
2030 On 01/08/2019	9.27	Call	Buy	4,800	0.00
2030 On 01/08/2019	8.77	Call	Sell	4,800	0.00
2030 On 01/08/2019	8.77	Call	Buy	4,800	0.00

R209 Bond Future

R209 On 02/05/2019	Bond Future		Buy	3	0.00
R209 On 02/05/2019	Bond Future		Sell	3	0.00
R209 On 02/05/2019	Bond Future		Buy	6	0.00
R209 On 02/05/2019	Bond Future		Sell	6	0.00
R209 On 02/05/2019	Bond Future		Buy	7	0.00
R209 On 02/05/2019	Bond Future		Sell	7	0.00
R209 On 02/05/2019	Bond Future		Buy	54	0.00
R209 On 02/05/2019	Bond Future		Sell	54	0.00
R209 On 02/05/2019	Bond Future		Buy	70	0.00
R209 On 02/05/2019	Bond Future		Sell	70	0.00

R213 Bond Future

R213 On 02/05/2019	Bond Future		Buy	6	0.00
R213 On 02/05/2019	Bond Future		Sell	6	0.00
R213 On 02/05/2019	Bond Future		Buy	11	0.00
R213 On 02/05/2019	Bond Future		Sell	11	0.00
R213 On 02/05/2019	Bond Future		Sell	17	0.00

R213 On 02/05/2019 Bond Future

Buy

17

0.00

Grand Total for Daily Detailed Turnover:

31,714

0.00