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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/08/2019

TO DATE : 30/08/2019

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

ALBI On 07/11/2019	Index Future		Buy	1	0.00
ALBI On 07/11/2019	Index Future		Sell	1	0.00
ALBI On 07/11/2019	Index Future		Buy	1	0.00
ALBI On 07/11/2019	Index Future		Sell	1	0.00
ALBI On 07/11/2019	Index Future		Buy	2	0.00
ALBI On 07/11/2019	Index Future		Sell	2	0.00
ALBI On 07/11/2019	Index Future		Buy	2	0.00
ALBI On 07/11/2019	Index Future		Sell	2	0.00

Govi Total Return Index

GOVI On 07/11/2019	GOVI		Sell	1	0.00
GOVI On 07/11/2019	GOVI		Buy	1	0.00

I2050 Bond Future

2050 On 07/11/2019	Bond Future	Sell	106	0.00
2050 On 07/11/2019	Bond Future	Buy	106	0.00

New Inflation Linked Index

IGOV On 07/11/2019	Index Future	Buy	1	0.00
IGOV On 07/11/2019	Index Future	Sell	1	0.00
IGOV On 07/11/2019	Index Future	Buy	1	0.00
IGOV On 07/11/2019	Index Future	Sell	1	0.00
IGOV On 07/11/2019	Index Future	Buy	2	0.00
IGOV On 07/11/2019	Index Future	Sell	2	0.00
IGOV On 07/11/2019	Index Future	Sell	2	0.00
IGOV On 07/11/2019	Index Future	Buy	2	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	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	4	0.00
R186 On 07/11/2019	Bond Future	Buy	4	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	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	7	0.00
R186 On 07/11/2019	Bond Future	Buy	7	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	8	0.00
R186 On 07/11/2019	Bond Future	Buy	8	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	12	0.00
R186 On 07/11/2019	Bond Future	Buy	12	0.00
R186 On 07/11/2019	Bond Future	Sell	13	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	13	0.00
R186 On 07/11/2019	Bond Future	Sell	14	0.00
R186 On 07/11/2019	Bond Future	Buy	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/11/2019	Bond Future		Buy	16	0.00
R186 On 07/11/2019	Bond Future		Sell	16	0.00
R186 On 07/11/2019	Bond Future		Sell	16	0.00
R186 On 07/11/2019	Bond Future		Buy	16	0.00
R186 On 07/11/2019	Bond Future		Sell	17	0.00
R186 On 07/11/2019	Bond Future		Buy	17	0.00
R186 On 07/11/2019	Bond Future		Buy	19	0.00
R186 On 07/11/2019	Bond Future		Sell	19	0.00
R186 On 07/11/2019	Bond Future		Sell	20	0.00
R186 On 07/11/2019	Bond Future		Buy	20	0.00
R186 On 07/11/2019	Bond Future		Sell	23	0.00
R186 On 07/11/2019	Bond Future		Buy	23	0.00
R186 On 07/11/2019	Bond Future		Sell	24	0.00
R186 On 07/11/2019	Bond Future		Buy	24	0.00
R186 On 07/11/2019	Bond Future		Sell	25	0.00
R186 On 07/11/2019	Bond Future		Buy	25	0.00
R186 On 07/11/2019	Bond Future		Sell	28	0.00
R186 On 07/11/2019	Bond Future		Buy	28	0.00
R186 On 07/11/2019	Bond Future		Sell	28	0.00
R186 On 07/11/2019	Bond Future		Buy	28	0.00
R186 On 07/11/2019	Bond Future		Sell	28	0.00
R186 On 07/11/2019	Bond Future		Buy	28	0.00
R186 On 07/11/2019	Bond Future		Sell	29	0.00
R186 On 07/11/2019	Bond Future		Buy	29	0.00
R186 On 07/11/2019	Bond Future		Sell	32	0.00
R186 On 07/11/2019	Bond Future		Buy	32	0.00
R186 On 07/11/2019	Bond Future		Sell	32	0.00
R186 On 07/11/2019	Bond Future		Buy	32	0.00
R186 On 07/11/2019	Bond Future		Sell	35	0.00
R186 On 07/11/2019	Bond Future		Buy	35	0.00
R186 On 07/11/2019	Bond Future		Sell	42	0.00
R186 On 07/11/2019	Bond Future		Buy	42	0.00
R186 On 07/11/2019	Bond Future		Sell	46	0.00
R186 On 07/11/2019	Bond Future		Buy	46	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	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		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	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	59	0.00
R186 On 07/11/2019	Bond Future		Buy	59	0.00

R186 On 07/11/2019	Bond Future			Buy	62	0.00
R186 On 07/11/2019	Bond Future			Sell	62	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	71	0.00
R186 On 07/11/2019	Bond Future			Sell	83	0.00
R186 On 07/11/2019	Bond Future			Buy	83	0.00
R186 On 07/11/2019	Bond Future			Sell	97	0.00
R186 On 07/11/2019	Bond Future			Buy	97	0.00
R186 On 07/11/2019	Bond Future			Sell	154	0.00
R186 On 07/11/2019	Bond Future			Buy	154	0.00
R186 On 07/11/2019	Bond Future			Sell	160	0.00
R186 On 07/11/2019	Bond Future			Buy	160	0.00
R186 On 07/11/2019	Bond Future			Buy	253	0.00
R186 On 07/11/2019	Bond Future			Sell	253	0.00
R186 On 07/11/2019	Bond Future			Sell	283	0.00
R186 On 07/11/2019	Bond Future			Buy	283	0.00
R186 On 07/11/2019	Bond Future			Sell	346	0.00
R186 On 07/11/2019	Bond Future			Buy	346	0.00
R186 On 07/11/2019	Bond Future			Sell	400	0.00
R186 On 07/11/2019	Bond Future			Buy	400	0.00
R186 On 07/11/2019	Bond Future			Sell	566	0.00
R186 On 07/11/2019	Bond Future			Buy	566	0.00
R186 On 07/11/2019	Bond Future			Sell	658	0.00
R186 On 07/11/2019	Bond Future			Buy	658	0.00
R186 On 07/11/2019	Bond Future			Sell	743	0.00
R186 On 07/11/2019	Bond Future			Buy	743	0.00
R186 On 07/11/2019	Bond Future			Sell	3,714	0.00
R186 On 07/11/2019	Bond Future			Buy	3,714	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future			Buy	115	0.00
R035 On 07/11/2019	Bond Future			Sell	115	0.00
R035 On 07/11/2019	Bond Future			Buy	160	0.00
R035 On 07/11/2019	Bond Future			Sell	160	0.00
R035 On 07/11/2019	Bond Future			Buy	173	0.00
R035 On 07/11/2019	Bond Future			Sell	173	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/11/2019	Bond Future		Buy	177	0.00
R035 On 07/11/2019	Bond Future		Sell	177	0.00
R035 On 07/11/2019	Bond Future		Buy	239	0.00
R035 On 07/11/2019	Bond Future		Sell	239	0.00
R035 On 07/11/2019	Bond Future		Buy	293	0.00
R035 On 07/11/2019	Bond Future		Sell	293	0.00
R035 On 07/11/2019	Bond Future		Sell	1,157	0.00
R035 On 07/11/2019	Bond Future		Buy	1,157	0.00
R2040 Bond Future					
2040 On 07/11/2019	Bond Future		Sell	48	0.00
2040 On 07/11/2019	Bond Future		Buy	48	0.00
2040 On 07/11/2019	Bond Future		Sell	48	0.00
2040 On 07/11/2019	Bond Future		Buy	48	0.00
R214 Bond Future					
R214 On 07/11/2019	Bond Future		Buy	96	0.00
R214 On 07/11/2019	Bond Future		Sell	96	0.00
Grand Total for Daily Detailed Turnover:				11,379	0.00