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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/10/2019

TO DATE : 21/10/2019

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

ALBI On 07/11/2019	Index Future		Sell	144	0.00
ALBI On 07/11/2019	Index Future		Buy	144	0.00
ALBI On 06/02/2020	Index Future		Buy	144	0.00
ALBI On 06/02/2020	Index Future		Sell	144	0.00

Govi Total Return Index

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

I2046 Bond Future

2046 On 07/11/2019	Bond Future	Sell	602	0.00
2046 On 07/11/2019	Bond Future	Buy	602	0.00
2046 On 07/11/2019	Bond Future	Buy	602	0.00
2046 On 07/11/2019	Bond Future	Sell	602	0.00
2046 On 06/02/2020	Bond Future	Buy	602	0.00
2046 On 06/02/2020	Bond Future	Sell	602	0.00
2046 On 06/02/2020	Bond Future	Sell	602	0.00
2046 On 06/02/2020	Bond Future	Buy	602	0.00
2046 On 07/11/2019	Bond Future	Buy	616	0.00
2046 On 07/11/2019	Bond Future	Sell	616	0.00
2046 On 07/11/2019	Bond Future	Buy	616	0.00
2046 On 07/11/2019	Bond Future	Sell	616	0.00
2046 On 06/02/2020	Bond Future	Sell	616	0.00
2046 On 06/02/2020	Bond Future	Buy	616	0.00
2046 On 06/02/2020	Bond Future	Sell	616	0.00
2046 On 06/02/2020	Bond Future	Buy	616	0.00
2046 On 07/11/2019	Bond Future	Sell	1,000	0.00
2046 On 07/11/2019	Bond Future	Buy	1,000	0.00

R186 Bond Future

R186 On 06/02/2020	Bond Future	Sell	207	0.00
R186 On 06/02/2020	Bond Future	Buy	207	0.00
R186 On 06/02/2020	Bond Future	Sell	1,243	0.00
R186 On 06/02/2020	Bond Future	Buy	1,243	0.00
R186 On 06/02/2020	Bond Future	Buy	1,450	0.00
R186 On 06/02/2020	Bond Future	Sell	1,450	0.00

R2030 Bond Future

2030 On 06/02/2020	Bond Future	Sell	275	0.00
2030 On 06/02/2020	Bond Future	Buy	275	0.00
2030 On 06/02/2020	Bond Future	Sell	1,650	0.00
2030 On 06/02/2020	Bond Future	Buy	1,650	0.00
2030 On 06/02/2020	Bond Future	Buy	1,925	0.00
2030 On 06/02/2020	Bond Future	Sell	1,925	0.00

R2032 Bond Future

2032 On 06/02/2020	Bond Future	Sell	225	0.00
2032 On 06/02/2020	Bond Future	Buy	225	0.00
2032 On 06/02/2020	Bond Future	Sell	1,355	0.00
2032 On 06/02/2020	Bond Future	Buy	1,355	0.00
2032 On 06/02/2020	Bond Future	Sell	1,580	0.00
2032 On 06/02/2020	Bond Future	Buy	1,580	0.00

R2035 Bond Future

R035 On 06/02/2020	Bond Future	Sell	170	0.00
R035 On 06/02/2020	Bond Future	Buy	170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 06/02/2020	Bond Future		Sell	1,030	0.00
R035 On 06/02/2020	Bond Future		Buy	1,030	0.00
R035 On 06/02/2020	Bond Future		Buy	1,200	0.00
R035 On 06/02/2020	Bond Future		Sell	1,200	0.00
R2040 Bond Future					
2040 On 06/02/2020	Bond Future		Sell	100	0.00
2040 On 06/02/2020	Bond Future		Buy	100	0.00
2040 On 06/02/2020	Bond Future		Sell	610	0.00
2040 On 06/02/2020	Bond Future		Buy	610	0.00
2040 On 06/02/2020	Bond Future		Buy	710	0.00
2040 On 06/02/2020	Bond Future		Sell	710	0.00
R2048 Bond Future					
R248 On 06/02/2020	Bond Future		Sell	30	0.00
R248 On 06/02/2020	Bond Future		Buy	30	0.00
R248 On 06/02/2020	Bond Future		Sell	170	0.00
R248 On 06/02/2020	Bond Future		Buy	170	0.00
R248 On 06/02/2020	Bond Future		Sell	200	0.00
R248 On 06/02/2020	Bond Future		Buy	200	0.00
Grand Total for Daily Detailed Turnover:				20,295	0.00