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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/10/2019

TO DATE : 30/10/2019

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

ALBI On 07/11/2019	Index Future		Buy	25	0.00
ALBI On 07/11/2019	Index Future		Sell	25	0.00
ALBI On 06/02/2020	Index Future		Sell	25	0.00
ALBI On 06/02/2020	Index Future		Buy	25	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
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	6	0.00
GOVI On 07/11/2019	GOVI		Sell	6	0.00
GOVI On 06/02/2020	GOVI		Sell	6	0.00
GOVI On 06/02/2020	GOVI		Buy	6	0.00

GOVI On 07/11/2019	GOVI	Buy	27	0.00
GOVI On 07/11/2019	GOVI	Sell	27	0.00
GOVI On 07/11/2019	GOVI	Sell	28	0.00
GOVI On 07/11/2019	GOVI	Buy	28	0.00

#### I2038 Bond Future

2038 On 06/02/2020	Bond Future	Sell	24	0.00
2038 On 06/02/2020	Bond Future	Buy	24	0.00
2038 On 07/11/2019	Bond Future	Sell	1,000	0.00
2038 On 07/11/2019	Bond Future	Buy	1,000	0.00
2038 On 07/11/2019	Bond Future	Buy	1,000	0.00
2038 On 07/11/2019	Bond Future	Sell	1,000	0.00
2038 On 06/02/2020	Bond Future	Sell	1,000	0.00
2038 On 06/02/2020	Bond Future	Buy	1,000	0.00
2038 On 06/02/2020	Bond Future	Sell	1,000	0.00
2038 On 06/02/2020	Bond Future	Buy	1,000	0.00

#### New Inflation Linked Index

IGOV On 07/11/2019	Index Future	Buy	11	0.00
IGOV On 07/11/2019	Index Future	Sell	11	0.00
IGOV On 07/05/2020	Index Future	Buy	11	0.00
IGOV On 07/05/2020	Index Future	Sell	11	0.00

#### R186 Bond Future

R186 On 06/02/2020	Bond Future	Buy	5	0.00
R186 On 06/02/2020	Bond Future	Sell	5	0.00
R186 On 06/02/2020	Bond Future	Buy	18	0.00
R186 On 06/02/2020	Bond Future	Sell	18	0.00
R186 On 06/02/2020	Bond Future	Buy	64	0.00
R186 On 06/02/2020	Bond Future	Sell	64	0.00
R186 On 06/02/2020	Bond Future	Buy	73	0.00
R186 On 06/02/2020	Bond Future	Sell	73	0.00
R186 On 06/02/2020	Bond Future	Buy	87	0.00
R186 On 06/02/2020	Bond Future	Sell	87	0.00
R186 On 07/11/2019	Bond Future	Sell	100	0.00
R186 On 07/11/2019	Bond Future	Buy	100	0.00
R186 On 06/02/2020	Bond Future	Buy	116	0.00
R186 On 06/02/2020	Bond Future	Sell	116	0.00
R186 On 07/11/2019	Bond Future	Buy	150	0.00
R186 On 07/11/2019	Bond Future	Sell	150	0.00
R186 On 07/11/2019	Bond Future	Sell	150	0.00
R186 On 07/11/2019	Bond Future	Buy	150	0.00
R186 On 06/02/2020	Bond Future	Buy	166	0.00
R186 On 06/02/2020	Bond Future	Sell	166	0.00
R186 On 06/02/2020	Bond Future	Sell	250	0.00
R186 On 06/02/2020	Bond Future	Buy	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/02/2020			Buy	250	0.00
R186 On 06/02/2020			Sell	250	0.00
R186 On 06/02/2020			Buy	873	0.00
R186 On 06/02/2020			Sell	873	0.00
R186 On 06/02/2020			Sell	1,402	0.00
R186 On 06/02/2020			Buy	1,402	0.00
R186 On 07/05/2020			Buy	1,650	0.00
R186 On 07/05/2020			Sell	1,650	0.00
R186 On 07/05/2020			Sell	1,650	0.00
R186 On 07/05/2020			Buy	1,650	0.00
R186 On 07/05/2020	7.90	Put	Buy	2,500	0.00
R186 On 07/05/2020	7.90	Put	Sell	2,500	0.00
R186 On 07/05/2020	7.90	Put	Sell	2,500	0.00
R186 On 07/05/2020	7.90	Put	Buy	2,500	0.00

**R2030 Bond Future**

2030 On 07/11/2019			Buy	5	0.00
2030 On 07/11/2019			Sell	5	0.00
2030 On 06/02/2020			Sell	5	0.00
2030 On 06/02/2020			Buy	5	0.00
2030 On 07/11/2019			Buy	10	0.00
2030 On 07/11/2019			Sell	10	0.00
2030 On 06/02/2020			Sell	10	0.00
2030 On 06/02/2020			Buy	10	0.00
2030 On 06/02/2020			Buy	12	0.00
2030 On 06/02/2020			Sell	12	0.00
2030 On 06/02/2020			Sell	12	0.00
2030 On 06/02/2020			Buy	12	0.00
2030 On 07/11/2019			Sell	14	0.00
2030 On 07/11/2019			Buy	14	0.00
2030 On 07/11/2019			Sell	14	0.00
2030 On 07/11/2019			Buy	14	0.00
2030 On 06/02/2020			Sell	14	0.00
2030 On 06/02/2020			Buy	14	0.00
2030 On 06/02/2020			Sell	14	0.00
2030 On 06/02/2020			Buy	14	0.00
2030 On 07/11/2019			Buy	15	0.00
2030 On 07/11/2019			Sell	15	0.00
2030 On 06/02/2020			Sell	15	0.00
2030 On 06/02/2020			Buy	15	0.00
2030 On 07/11/2019			Buy	18	0.00
2030 On 07/11/2019			Sell	18	0.00

2030 On 06/02/2020	Bond Future	Sell	18	0.00
2030 On 06/02/2020	Bond Future	Buy	18	0.00
2030 On 07/11/2019	Bond Future	Buy	21	0.00
2030 On 07/11/2019	Bond Future	Sell	21	0.00
2030 On 06/02/2020	Bond Future	Sell	21	0.00
2030 On 06/02/2020	Bond Future	Buy	21	0.00
2030 On 07/11/2019	Bond Future	Buy	22	0.00
2030 On 07/11/2019	Bond Future	Sell	22	0.00
2030 On 06/02/2020	Bond Future	Sell	22	0.00
2030 On 06/02/2020	Bond Future	Buy	22	0.00
2030 On 07/11/2019	Bond Future	Buy	37	0.00
2030 On 07/11/2019	Bond Future	Sell	37	0.00
2030 On 06/02/2020	Bond Future	Sell	37	0.00
2030 On 06/02/2020	Bond Future	Buy	37	0.00
2030 On 07/11/2019	Bond Future	Buy	50	0.00
2030 On 07/11/2019	Bond Future	Sell	50	0.00
2030 On 07/11/2019	Bond Future	Buy	70	0.00
2030 On 07/11/2019	Bond Future	Sell	70	0.00
2030 On 06/02/2020	Bond Future	Sell	70	0.00
2030 On 06/02/2020	Bond Future	Buy	70	0.00
2030 On 07/11/2019	Bond Future	Buy	80	0.00
2030 On 07/11/2019	Bond Future	Sell	80	0.00
2030 On 06/02/2020	Bond Future	Sell	80	0.00
2030 On 06/02/2020	Bond Future	Buy	80	0.00
2030 On 07/11/2019	Bond Future	Buy	84	0.00
2030 On 07/11/2019	Bond Future	Sell	84	0.00
2030 On 06/02/2020	Bond Future	Sell	84	0.00
2030 On 06/02/2020	Bond Future	Buy	84	0.00
2030 On 07/11/2019	Bond Future	Buy	249	0.00
2030 On 07/11/2019	Bond Future	Sell	249	0.00
2030 On 06/02/2020	Bond Future	Sell	249	0.00
2030 On 06/02/2020	Bond Future	Buy	249	0.00
2030 On 06/02/2020	Bond Future	Sell	423	0.00
2030 On 06/02/2020	Bond Future	Buy	423	0.00
2030 On 07/11/2019	Bond Future	Buy	625	0.00
2030 On 07/11/2019	Bond Future	Sell	625	0.00
2030 On 06/02/2020	Bond Future	Sell	625	0.00
2030 On 06/02/2020	Bond Future	Buy	625	0.00
2030 On 07/11/2019	Bond Future	Buy	1,264	0.00
2030 On 07/11/2019	Bond Future	Sell	1,264	0.00
2030 On 06/02/2020	Bond Future	Sell	1,264	0.00
2030 On 06/02/2020	Bond Future	Buy	1,264	0.00

**R2032 Bond Future**

2032 On 07/11/2019	Bond Future	Buy	9	0.00
2032 On 07/11/2019	Bond Future	Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 06/02/2020			Sell	9	0.00
2032 On 06/02/2020			Buy	9	0.00
2032 On 07/11/2019			Buy	14	0.00
2032 On 07/11/2019			Sell	14	0.00
2032 On 06/02/2020			Sell	14	0.00
2032 On 06/02/2020			Buy	14	0.00
2032 On 07/11/2019			Buy	15	0.00
2032 On 07/11/2019			Sell	15	0.00
2032 On 06/02/2020			Sell	15	0.00
2032 On 06/02/2020			Buy	15	0.00
2032 On 07/11/2019			Buy	18	0.00
2032 On 07/11/2019			Sell	18	0.00
2032 On 06/02/2020			Sell	18	0.00
2032 On 06/02/2020			Buy	18	0.00
2032 On 07/11/2019			Buy	46	0.00
2032 On 07/11/2019			Sell	46	0.00
2032 On 06/02/2020			Sell	46	0.00
2032 On 06/02/2020			Buy	46	0.00
2032 On 07/11/2019			Buy	229	0.00
2032 On 07/11/2019			Sell	229	0.00
2032 On 06/02/2020			Sell	229	0.00
2032 On 06/02/2020			Buy	229	0.00
2032 On 07/11/2019			Buy	450	0.00
2032 On 07/11/2019			Sell	450	0.00
2032 On 06/02/2020			Sell	450	0.00
2032 On 06/02/2020			Buy	450	0.00
2032 On 07/11/2019			Buy	781	0.00
2032 On 07/11/2019			Sell	781	0.00
2032 On 06/02/2020			Sell	781	0.00
2032 On 06/02/2020			Buy	781	0.00
<b>R2035 Bond Future</b>					
R035 On 07/11/2019			Sell	19	0.00
R035 On 07/11/2019			Buy	19	0.00
<b>R2040 Bond Future</b>					
2040 On 06/02/2020			Sell	1	0.00
2040 On 06/02/2020			Buy	1	0.00
2040 On 06/02/2020			Buy	2	0.00
2040 On 06/02/2020			Sell	2	0.00
2040 On 06/02/2020			Sell	30	0.00

2040 On 06/02/2020	Bond Future	Buy	30	0.00
2040 On 06/02/2020	Bond Future	Sell	172	0.00
2040 On 06/02/2020	Bond Future	Buy	172	0.00
2040 On 06/02/2020	Bond Future	Buy	205	0.00
2040 On 06/02/2020	Bond Future	Sell	205	0.00

**R2048 Bond Future**

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 07/11/2019	Bond Future	Buy	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 07/11/2019	Bond Future	Sell	20	0.00
R248 On 07/11/2019	Bond Future	Buy	20	0.00

**R208 Bond Futures**

R208 On 06/02/2020	Bond Future	Sell	5	0.00
R208 On 06/02/2020	Bond Future	Buy	5	0.00
R208 On 06/02/2020	Bond Future	Buy	5	0.00
R208 On 06/02/2020	Bond Future	Sell	5	0.00
R208 On 07/11/2019	Bond Future	Sell	148	0.00
R208 On 07/11/2019	Bond Future	Buy	148	0.00

**R209 Bond Future**

R209 On 07/11/2019	Bond Future	Buy	6	0.00
R209 On 07/11/2019	Bond Future	Sell	6	0.00
R209 On 07/11/2019	Bond Future	Buy	6	0.00
R209 On 07/11/2019	Bond Future	Sell	6	0.00
R209 On 06/02/2020	Bond Future	Sell	6	0.00
R209 On 06/02/2020	Bond Future	Buy	6	0.00
R209 On 06/02/2020	Bond Future	Sell	6	0.00
R209 On 06/02/2020	Bond Future	Buy	6	0.00
R209 On 06/02/2020	Bond Future	Sell	8	0.00
R209 On 06/02/2020	Bond Future	Buy	8	0.00
R209 On 07/11/2019	Bond Future	Buy	14	0.00
R209 On 07/11/2019	Bond Future	Sell	14	0.00
R209 On 06/02/2020	Bond Future	Sell	14	0.00
R209 On 06/02/2020	Bond Future	Buy	14	0.00
R209 On 06/02/2020	Bond Future	Sell	20	0.00
R209 On 06/02/2020	Bond Future	Buy	20	0.00
R209 On 07/11/2019	Bond Future	Buy	22	0.00
R209 On 07/11/2019	Bond Future	Sell	22	0.00
R209 On 06/02/2020	Bond Future	Sell	22	0.00
R209 On 06/02/2020	Bond Future	Buy	22	0.00
R209 On 07/11/2019	Bond Future	Buy	67	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019	Bond Future		Sell	67	0.00
R209 On 06/02/2020	Bond Future		Sell	113	0.00
R209 On 06/02/2020	Bond Future		Buy	113	0.00
R209 On 06/02/2020	Bond Future		Sell	129	0.00
R209 On 06/02/2020	Bond Future		Buy	129	0.00
R209 On 06/02/2020	Bond Future		Sell	139	0.00
R209 On 06/02/2020	Bond Future		Buy	139	0.00
R209 On 06/02/2020	Bond Future		Sell	162	0.00
R209 On 06/02/2020	Bond Future		Buy	162	0.00
R209 On 06/02/2020	Bond Future		Sell	195	0.00
R209 On 06/02/2020	Bond Future		Buy	195	0.00
R209 On 06/02/2020	Bond Future		Sell	387	0.00
R209 On 06/02/2020	Bond Future		Buy	387	0.00
R209 On 07/11/2019	Bond Future		Buy	500	0.00
R209 On 07/11/2019	Bond Future		Sell	500	0.00
R209 On 06/02/2020	Bond Future		Sell	500	0.00
R209 On 06/02/2020	Bond Future		Buy	500	0.00
R209 On 07/11/2019	Bond Future		Sell	548	0.00
R209 On 07/11/2019	Bond Future		Buy	548	0.00
R209 On 06/02/2020	Bond Future		Buy	548	0.00
R209 On 06/02/2020	Bond Future		Sell	548	0.00
R209 On 06/02/2020	Bond Future		Sell	569	0.00
R209 On 06/02/2020	Bond Future		Buy	569	0.00
R209 On 06/02/2020	Bond Future		Sell	1,292	0.00
R209 On 06/02/2020	Bond Future		Buy	1,292	0.00
R209 On 06/02/2020	Bond Future		Sell	3,014	0.00
R209 On 06/02/2020	Bond Future		Buy	3,014	0.00

**R212 Bond Future**

R212 On 06/02/2020	Bond Future		Sell	4	0.00
R212 On 06/02/2020	Bond Future		Buy	4	0.00
R212 On 06/02/2020	Bond Future		Buy	9	0.00
R212 On 06/02/2020	Bond Future		Sell	9	0.00
R212 On 07/11/2019	Bond Future		Buy	34	0.00
R212 On 07/11/2019	Bond Future		Sell	34	0.00
R212 On 06/02/2020	Bond Future		Sell	34	0.00
R212 On 06/02/2020	Bond Future		Buy	34	0.00
R212 On 06/02/2020	Bond Future		Buy	52	0.00
R212 On 06/02/2020	Bond Future		Sell	52	0.00
R212 On 06/02/2020	Bond Future		Buy	59	0.00
R212 On 06/02/2020	Bond Future		Sell	59	0.00
R212 On 06/02/2020	Bond Future		Buy	64	0.00

R212 On 06/02/2020	Bond Future	Sell	64	0.00
R212 On 06/02/2020	Bond Future	Buy	74	0.00
R212 On 06/02/2020	Bond Future	Sell	74	0.00
R212 On 06/02/2020	Bond Future	Buy	90	0.00
R212 On 06/02/2020	Bond Future	Sell	90	0.00
R212 On 06/02/2020	Bond Future	Buy	178	0.00
R212 On 06/02/2020	Bond Future	Sell	178	0.00
R212 On 06/02/2020	Bond Future	Buy	262	0.00
R212 On 06/02/2020	Bond Future	Sell	262	0.00
R212 On 06/02/2020	Bond Future	Buy	594	0.00
R212 On 06/02/2020	Bond Future	Sell	594	0.00
R212 On 07/11/2019	Bond Future	Buy	666	0.00
R212 On 07/11/2019	Bond Future	Sell	666	0.00
R212 On 06/02/2020	Bond Future	Buy	666	0.00
R212 On 06/02/2020	Bond Future	Sell	666	0.00
R212 On 07/11/2019	Bond Future	Buy	700	0.00
R212 On 07/11/2019	Bond Future	Sell	700	0.00
R212 On 06/02/2020	Bond Future	Sell	700	0.00
R212 On 06/02/2020	Bond Future	Buy	700	0.00
R212 On 07/11/2019	Bond Future	Sell	1,000	0.00
R212 On 07/11/2019	Bond Future	Buy	1,000	0.00
R212 On 07/11/2019	Bond Future	Buy	1,000	0.00
R212 On 07/11/2019	Bond Future	Sell	1,000	0.00
R212 On 06/02/2020	Bond Future	Buy	1,000	0.00
R212 On 06/02/2020	Bond Future	Sell	1,000	0.00
R212 On 06/02/2020	Bond Future	Sell	1,000	0.00
R212 On 06/02/2020	Bond Future	Buy	1,000	0.00
R212 On 06/02/2020	Bond Future	Buy	1,386	0.00
R212 On 06/02/2020	Bond Future	Sell	1,386	0.00

**R213 Bond Future**

R213 On 07/11/2019	Bond Future	Sell	4,560	0.00
R213 On 07/11/2019	Bond Future	Buy	4,560	0.00
R213 On 06/02/2020	Bond Future	Buy	4,560	0.00
R213 On 06/02/2020	Bond Future	Sell	4,560	0.00

**R214 Bond Future**

R214 On 07/11/2019	Bond Future	Sell	13	0.00
R214 On 07/11/2019	Bond Future	Buy	13	0.00
R214 On 06/02/2020	Bond Future	Buy	13	0.00
R214 On 06/02/2020	Bond Future	Sell	13	0.00
R214 On 07/11/2019	Bond Future	Buy	400	0.00
R214 On 07/11/2019	Bond Future	Sell	400	0.00
R214 On 06/02/2020	Bond Future	Buy	400	0.00
R214 On 06/02/2020	Bond Future	Sell	400	0.00



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**Contract****Strike****C/P****Buy/Sell****No. of Contracts**

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**Grand Total for Daily Detailed Turnover:****53,318****0.00**