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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/01/2019

TO DATE : 21/01/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

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		Buy	2	0.00
GOVI On 07/02/2019	GOVI		Sell	2	0.00
GOVI On 07/02/2019	GOVI		Sell	2	0.00
GOVI On 07/02/2019	GOVI		Buy	2	0.00
GOVI On 07/02/2019	GOVI		Sell	2	0.00
GOVI On 07/02/2019	GOVI		Buy	2	0.00
GOVI On 07/02/2019	GOVI		Buy	49	0.00
GOVI On 07/02/2019	GOVI		Sell	49	0.00
GOVI On 02/05/2019	GOVI		Buy	49	0.00
GOVI On 02/05/2019	GOVI		Sell	49	0.00
GOVI On 07/02/2019	GOVI		Buy	150	0.00
GOVI On 07/02/2019	GOVI		Sell	150	0.00

GOVI On 07/02/2019	GOVI	Buy	150	0.00
GOVI On 07/02/2019	GOVI	Sell	150	0.00
GOVI On 02/05/2019	GOVI	Buy	150	0.00
GOVI On 02/05/2019	GOVI	Sell	150	0.00
GOVI On 02/05/2019	GOVI	Sell	150	0.00
GOVI On 02/05/2019	GOVI	Buy	150	0.00

New Inflation Linked Index

IGOV On 07/02/2019	Index Future	Sell	2	0.00
IGOV On 07/02/2019	Index Future	Buy	2	0.00
IGOV On 07/02/2019	Index Future	Sell	86	0.00
IGOV On 07/02/2019	Index Future	Buy	86	0.00
IGOV On 02/05/2019	Index Future	Buy	86	0.00
IGOV On 02/05/2019	Index Future	Sell	86	0.00

R186 Bond Future

R186 On 07/02/2019	Bond Future	Sell	39	0.00
R186 On 07/02/2019	Bond Future	Buy	39	0.00
R186 On 07/02/2019	Bond Future	Buy	39	0.00
R186 On 07/02/2019	Bond Future	Sell	39	0.00

R202 Bond Future

R202 On 02/05/2019	Bond Future	Buy	80	0.00
R202 On 02/05/2019	Bond Future	Sell	80	0.00

R2023 Bond Future

R023 On 02/05/2019	Bond Future	Sell	226	0.00
R023 On 02/05/2019	Bond Future	Buy	226	0.00
R023 On 02/05/2019	Bond Future	Sell	226	0.00
R023 On 02/05/2019	Bond Future	Buy	226	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future	Buy	5	0.00
2032 On 07/02/2019	Bond Future	Sell	5	0.00
2032 On 07/02/2019	Bond Future	Buy	5	0.00
2032 On 07/02/2019	Bond Future	Sell	5	0.00

R2037 Bond Future

2037 On 07/02/2019	Bond Future	Sell	67	0.00
2037 On 07/02/2019	Bond Future	Buy	67	0.00
2037 On 07/02/2019	Bond Future	Sell	454	0.00
2037 On 07/02/2019	Bond Future	Buy	454	0.00

R2044 Bond Future

2044 On 07/02/2019	Bond Future	Buy	2	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 07/02/2019			Sell	2	0.00
2044 On 07/02/2019			Buy	2	0.00
2044 On 07/02/2019			Sell	2	0.00
2044 On 07/02/2019			Buy	2	0.00
2044 On 07/02/2019			Sell	2	0.00
2044 On 07/02/2019			Buy	3	0.00
2044 On 07/02/2019			Sell	3	0.00
2044 On 07/02/2019			Buy	7	0.00
2044 On 07/02/2019			Sell	7	0.00
2044 On 07/02/2019			Buy	16	0.00
2044 On 07/02/2019			Sell	16	0.00

R2048 Bond Future

R248 On 02/05/2019			Buy	6	0.00
R248 On 02/05/2019			Sell	6	0.00
R248 On 02/05/2019			Sell	6	0.00
R248 On 02/05/2019			Buy	6	0.00
R248 On 07/02/2019			Buy	7	0.00
R248 On 07/02/2019			Sell	7	0.00
R248 On 07/02/2019			Buy	8	0.00
R248 On 07/02/2019			Sell	8	0.00
R248 On 07/02/2019			Buy	30	0.00
R248 On 07/02/2019			Sell	30	0.00
R248 On 07/02/2019			Buy	30	0.00
R248 On 07/02/2019			Sell	30	0.00
R248 On 07/02/2019			Buy	36	0.00
R248 On 07/02/2019			Sell	36	0.00
R248 On 07/02/2019			Buy	38	0.00
R248 On 07/02/2019			Sell	38	0.00
R248 On 07/02/2019			Buy	53	0.00
R248 On 07/02/2019			Sell	53	0.00
R248 On 07/02/2019			Buy	57	0.00
R248 On 07/02/2019			Sell	57	0.00
R248 On 07/02/2019			Sell	812	0.00
R248 On 07/02/2019			Buy	812	0.00

R209 Bond Future

R209 On 07/02/2019			Sell	12	0.00
R209 On 07/02/2019			Buy	12	0.00
R209 On 07/02/2019			Sell	15	0.00
R209 On 07/02/2019			Buy	15	0.00

R209 On 07/02/2019	Bond Future	Sell	20	0.00
R209 On 07/02/2019	Bond Future	Buy	20	0.00
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	Sell	23	0.00
R209 On 07/02/2019	Bond Future	Buy	23	0.00
R209 On 07/02/2019	Bond Future	Sell	31	0.00
R209 On 07/02/2019	Bond Future	Buy	31	0.00
R209 On 07/02/2019	Bond Future	Sell	35	0.00
R209 On 07/02/2019	Bond Future	Buy	35	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 02/05/2019	Bond Future	Sell	78	0.00
R209 On 02/05/2019	Bond Future	Buy	78	0.00
R209 On 02/05/2019	Bond Future	Sell	123	0.00
R209 On 02/05/2019	Bond Future	Buy	123	0.00
R209 On 07/02/2019	Bond Future	Buy	136	0.00
R209 On 07/02/2019	Bond Future	Sell	136	0.00
R209 On 02/05/2019	Bond Future	Sell	220	0.00
R209 On 02/05/2019	Bond Future	Buy	220	0.00
R209 On 07/02/2019	Bond Future	Sell	231	0.00
R209 On 07/02/2019	Bond Future	Buy	231	0.00
R209 On 02/05/2019	Bond Future	Sell	238	0.00
R209 On 02/05/2019	Bond Future	Buy	238	0.00
R209 On 07/02/2019	Bond Future	Sell	243	0.00
R209 On 07/02/2019	Bond Future	Buy	243	0.00
R209 On 07/02/2019	Bond Future	Buy	272	0.00
R209 On 07/02/2019	Bond Future	Sell	272	0.00
R209 On 07/02/2019	Bond Future	Sell	276	0.00
R209 On 07/02/2019	Bond Future	Buy	276	0.00
R209 On 07/02/2019	Bond Future	Sell	290	0.00
R209 On 07/02/2019	Bond Future	Buy	290	0.00
R209 On 07/02/2019	Bond Future	Buy	292	0.00
R209 On 07/02/2019	Bond Future	Sell	292	0.00
R209 On 02/05/2019	Bond Future	Sell	340	0.00
R209 On 02/05/2019	Bond Future	Buy	340	0.00
R209 On 07/02/2019	Bond Future	Sell	346	0.00
R209 On 07/02/2019	Bond Future	Buy	346	0.00
R209 On 07/02/2019	Bond Future	Sell	432	0.00
R209 On 07/02/2019	Bond Future	Buy	432	0.00
R209 On 07/02/2019	Bond Future	Buy	476	0.00
R209 On 07/02/2019	Bond Future	Sell	476	0.00
R209 On 07/02/2019	Bond Future	Sell	541	0.00
R209 On 07/02/2019	Bond Future	Buy	541	0.00
R209 On 02/05/2019	Bond Future	Sell	570	0.00
R209 On 02/05/2019	Bond Future	Buy	570	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/02/2019	Bond Future		Buy	905	0.00
R209 On 07/02/2019	Bond Future		Sell	905	0.00
R209 On 02/05/2019	Bond Future		Buy	1,569	0.00
R209 On 02/05/2019	Bond Future		Sell	1,569	0.00
R214 Bond Future					
R214 On 07/02/2019	Bond Future		Buy	697	0.00
R214 On 07/02/2019	Bond Future		Sell	697	0.00
R214 On 02/05/2019	Bond Future		Buy	1,200	0.00
R214 On 02/05/2019	Bond Future		Sell	1,200	0.00
Grand Total for Daily Detailed Turnover:				12,822	0.00