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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/02/2019

TO DATE : 18/02/2019

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

ALBI On 02/05/2019	Index Future		Buy	1	0.00
ALBI On 02/05/2019	Index Future		Sell	1	0.00
ALBI On 02/05/2019	Index Future		Buy	17	0.00
ALBI On 02/05/2019	Index Future		Sell	17	0.00

#### Govi Total Return Index

GOVI On 02/05/2019	GOVI		Buy	1	0.00
GOVI On 02/05/2019	GOVI		Sell	1	0.00
GOVI On 02/05/2019	GOVI		Sell	1	0.00
GOVI On 02/05/2019	GOVI		Buy	1	0.00

#### R186 Bond Future

R186 On 02/05/2019	Bond Future		Buy	27	0.00
R186 On 02/05/2019	Bond Future		Sell	27	0.00

R186 On 02/05/2019	Bond Future	9.00	Put	Buy	45	0.00
R186 On 02/05/2019	Bond Future	9.00	Put	Sell	45	0.00
R186 On 02/05/2019	Bond Future			Buy	76	0.00
R186 On 02/05/2019	Bond Future			Sell	76	0.00
R186 On 02/05/2019	Bond Future			Buy	153	0.00
R186 On 02/05/2019	Bond Future			Sell	153	0.00
R186 On 02/05/2019	Bond Future	9.00	Put	Buy	335	0.00
R186 On 02/05/2019	Bond Future	9.00	Put	Sell	335	0.00
R186 On 02/05/2019	Bond Future			Buy	459	0.00
R186 On 02/05/2019	Bond Future			Sell	459	0.00
R186 On 02/05/2019	Bond Future			Buy	715	0.00
R186 On 02/05/2019	Bond Future			Sell	715	0.00

**R2023 Bond Future**

R023 On 02/05/2019	Bond Future			Sell	4	0.00
R023 On 02/05/2019	Bond Future			Buy	4	0.00
R023 On 02/05/2019	Bond Future			Sell	69	0.00
R023 On 02/05/2019	Bond Future			Buy	69	0.00
R023 On 02/05/2019	Bond Future			Sell	205	0.00
R023 On 02/05/2019	Bond Future			Buy	205	0.00
R023 On 02/05/2019	Bond Future			Sell	274	0.00
R023 On 02/05/2019	Bond Future			Buy	274	0.00

**R2030 Bond Future**

2030 On 02/05/2019	Bond Future			Buy	2	0.00
2030 On 02/05/2019	Bond Future			Sell	2	0.00

**R2035 Bond Future**

R035 On 02/05/2019	Bond Future			Buy	200	0.00
R035 On 02/05/2019	Bond Future			Sell	200	0.00
R035 On 02/05/2019	Bond Future			Sell	200	0.00
R035 On 02/05/2019	Bond Future			Buy	200	0.00

**R2037 Bond Future**

2037 On 02/05/2019	Bond Future			Buy	1	0.00
2037 On 02/05/2019	Bond Future			Sell	1	0.00

**R2040 Bond Future**

2040 On 02/05/2019	Bond Future			Buy	1	0.00
2040 On 02/05/2019	Bond Future			Sell	1	0.00

**R2044 Bond Future**

2044 On 02/05/2019	Bond Future			Buy	2	0.00
2044 On 02/05/2019	Bond Future			Sell	2	0.00
2044 On 02/05/2019	Bond Future			Sell	148	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/05/2019			Buy	148	0.00
2044 On 02/05/2019			Buy	148	0.00
2044 On 02/05/2019			Sell	148	0.00
<b>R2048 Bond Future</b>					
R248 On 02/05/2019			Buy	5	0.00
R248 On 02/05/2019			Sell	5	0.00
R248 On 02/05/2019			Buy	16	0.00
R248 On 02/05/2019			Sell	16	0.00
R248 On 02/05/2019			Sell	19	0.00
R248 On 02/05/2019			Buy	19	0.00
R248 On 02/05/2019			Buy	38	0.00
R248 On 02/05/2019			Sell	38	0.00
R248 On 02/05/2019			Buy	114	0.00
R248 On 02/05/2019			Sell	114	0.00
R248 On 02/05/2019			Sell	192	0.00
R248 On 02/05/2019			Buy	192	0.00
<b>R209 Bond Future</b>					
R209 On 02/05/2019			Buy	6	0.00
R209 On 02/05/2019			Sell	6	0.00
R209 On 02/05/2019			Buy	19	0.00
R209 On 02/05/2019			Sell	19	0.00
R209 On 02/05/2019			Buy	114	0.00
R209 On 02/05/2019			Sell	114	0.00
R209 On 02/05/2019			Sell	139	0.00
R209 On 02/05/2019			Buy	139	0.00
<b>R214 Bond Future</b>					
R214 On 02/05/2019			Buy	49	0.00
R214 On 02/05/2019			Sell	49	0.00
R214 On 02/05/2019			Buy	64	0.00
R214 On 02/05/2019			Sell	64	0.00
R214 On 02/05/2019			Buy	81	0.00
R214 On 02/05/2019			Sell	81	0.00
R214 On 02/05/2019			Buy	146	0.00
R214 On 02/05/2019			Sell	146	0.00
R214 On 02/05/2019			Buy	196	0.00
R214 On 02/05/2019			Sell	196	0.00
R214 On 02/05/2019			Buy	536	0.00
R214 On 02/05/2019			Sell	536	0.00

**Grand Total for Daily Detailed Turnover:**

**4,818**

**0.00**