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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/02/2019

TO DATE : 21/02/2019

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

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

New Inflation Linked Index

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

R186 Bond Future

R186 On 02/05/2019	Bond Future		Buy	8	0.00
R186 On 02/05/2019	Bond Future		Sell	8	0.00
R186 On 02/05/2019	Bond Future		Buy	11	0.00
R186 On 02/05/2019	Bond Future		Sell	11	0.00
R186 On 02/05/2019	Bond Future		Buy	11	0.00
R186 On 02/05/2019	Bond Future		Sell	11	0.00

R186 On 02/05/2019	Bond Future	Sell	22	0.00
R186 On 02/05/2019	Bond Future	Buy	22	0.00
R186 On 02/05/2019	Bond Future	Sell	22	0.00
R186 On 02/05/2019	Bond Future	Buy	22	0.00
R186 On 02/05/2019	Bond Future	Sell	32	0.00
R186 On 02/05/2019	Bond Future	Buy	32	0.00
R186 On 02/05/2019	Bond Future	Sell	42	0.00
R186 On 02/05/2019	Bond Future	Buy	42	0.00
R186 On 02/05/2019	Bond Future	Sell	42	0.00
R186 On 02/05/2019	Bond Future	Buy	42	0.00
R186 On 02/05/2019	Bond Future	Buy	44	0.00
R186 On 02/05/2019	Bond Future	Sell	44	0.00
R186 On 02/05/2019	Bond Future	Buy	45	0.00
R186 On 02/05/2019	Bond Future	Sell	45	0.00
R186 On 02/05/2019	Bond Future	Buy	59	0.00
R186 On 02/05/2019	Bond Future	Sell	59	0.00
R186 On 02/05/2019	Bond Future	Sell	100	0.00
R186 On 02/05/2019	Bond Future	Buy	100	0.00
R186 On 02/05/2019	Bond Future	Buy	113	0.00
R186 On 02/05/2019	Bond Future	Sell	113	0.00
R186 On 02/05/2019	Bond Future	Sell	215	0.00
R186 On 02/05/2019	Bond Future	Buy	215	0.00
R186 On 02/05/2019	Bond Future	Buy	232	0.00
R186 On 02/05/2019	Bond Future	Sell	232	0.00
R186 On 02/05/2019	Bond Future	Buy	237	0.00
R186 On 02/05/2019	Bond Future	Sell	237	0.00
R186 On 02/05/2019	Bond Future	Sell	251	0.00
R186 On 02/05/2019	Bond Future	Buy	251	0.00
R186 On 02/05/2019	Bond Future	Buy	492	0.00
R186 On 02/05/2019	Bond Future	Sell	492	0.00
R186 On 02/05/2019	Bond Future	Sell	835	0.00
R186 On 02/05/2019	Bond Future	Buy	835	0.00
R186 On 02/05/2019	Bond Future	Buy	1,000	0.00
R186 On 02/05/2019	Bond Future	Sell	1,000	0.00
R186 On 02/05/2019	Bond Future	Sell	1,000	0.00
R186 On 02/05/2019	Bond Future	Buy	1,000	0.00
R186 On 02/05/2019	Bond Future	Buy	6,050	0.00
R186 On 02/05/2019	Bond Future	Sell	6,050	0.00
R186 On 02/05/2019	Bond Future	Buy	6,050	0.00
R186 On 02/05/2019	Bond Future	Sell	6,050	0.00
R186 On 02/05/2019	Bond Future	Buy	8,000	0.00
R186 On 02/05/2019	Bond Future	Sell	8,000	0.00
R186 On 02/05/2019	Bond Future	Sell	8,000	0.00
R186 On 02/05/2019	Bond Future	Buy	8,000	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/05/2019	Bond Future		Sell	8	0.00
2037 On 02/05/2019	Bond Future		Buy	8	0.00
2037 On 02/05/2019	Bond Future		Buy	8	0.00
2037 On 02/05/2019	Bond Future		Sell	8	0.00
2037 On 02/05/2019	Bond Future		Buy	17	0.00
2037 On 02/05/2019	Bond Future		Sell	17	0.00
2037 On 02/05/2019	Bond Future		Buy	25	0.00
2037 On 02/05/2019	Bond Future		Sell	25	0.00
2037 On 02/05/2019	Bond Future		Buy	1,255	0.00
2037 On 02/05/2019	Bond Future		Sell	1,255	0.00
2037 On 02/05/2019	Bond Future		Sell	1,297	0.00
2037 On 02/05/2019	Bond Future		Buy	1,297	0.00
R2040 Bond Future					
2040 On 02/05/2019	Bond Future		Buy	29	0.00
2040 On 02/05/2019	Bond Future		Sell	29	0.00
2040 On 02/05/2019	Bond Future		Buy	30	0.00
2040 On 02/05/2019	Bond Future		Sell	30	0.00
2040 On 02/05/2019	Bond Future		Buy	40	0.00
2040 On 02/05/2019	Bond Future		Sell	40	0.00
2040 On 02/05/2019	Bond Future		Buy	99	0.00
2040 On 02/05/2019	Bond Future		Sell	99	0.00
R209 Bond Future					
R209 On 02/05/2019	Bond Future		Buy	6	0.00
R209 On 02/05/2019	Bond Future		Sell	6	0.00
R209 On 02/05/2019	Bond Future		Sell	6	0.00
R209 On 02/05/2019	Bond Future		Buy	6	0.00
Grand Total for Daily Detailed Turnover:				35,736	0.00