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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/02/2019

TO DATE : 25/02/2019

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
GOVI On 02/05/2019	GOVI		Sell	1	0.00
GOVI On 02/05/2019	GOVI		Buy	1	0.00
GOVI On 02/05/2019	GOVI		Buy	2	0.00
GOVI On 02/05/2019	GOVI		Sell	2	0.00

I2038 Bond Future

2038 On 02/05/2019	Bond Future		Sell	69	0.00
2038 On 02/05/2019	Bond Future		Buy	69	0.00
2038 On 02/05/2019	Bond Future		Sell	298	0.00
2038 On 02/05/2019	Bond Future		Buy	298	0.00
2038 On 02/05/2019	Bond Future		Sell	441	0.00
2038 On 02/05/2019	Bond Future		Buy	441	0.00

2038 On 02/05/2019	Bond Future	Buy	808	0.00
2038 On 02/05/2019	Bond Future	Sell	808	0.00

R186 Bond Future

R186 On 02/05/2019	Bond Future	Buy	1	0.00
R186 On 02/05/2019	Bond Future	Sell	1	0.00
R186 On 02/05/2019	Bond Future	Buy	4	0.00
R186 On 02/05/2019	Bond Future	Sell	4	0.00
R186 On 02/05/2019	Bond Future	Sell	5	0.00
R186 On 02/05/2019	Bond Future	Buy	5	0.00
R186 On 02/05/2019	Bond Future	Sell	7	0.00
R186 On 02/05/2019	Bond Future	Buy	7	0.00
R186 On 02/05/2019	Bond Future	Sell	7	0.00
R186 On 02/05/2019	Bond Future	Buy	7	0.00
R186 On 02/05/2019	Bond Future	Buy	10	0.00
R186 On 02/05/2019	Bond Future	Sell	10	0.00
R186 On 02/05/2019	Bond Future	Sell	13	0.00
R186 On 02/05/2019	Bond Future	Buy	13	0.00
R186 On 02/05/2019	Bond Future	Buy	14	0.00
R186 On 02/05/2019	Bond Future	Sell	14	0.00
R186 On 02/05/2019	Bond Future	Sell	16	0.00
R186 On 02/05/2019	Bond Future	Buy	16	0.00
R186 On 02/05/2019	Bond Future	Buy	16	0.00
R186 On 02/05/2019	Bond Future	Sell	16	0.00
R186 On 02/05/2019	Bond Future	Sell	17	0.00
R186 On 02/05/2019	Bond Future	Buy	17	0.00
R186 On 02/05/2019	Bond Future	Sell	18	0.00
R186 On 02/05/2019	Bond Future	Buy	18	0.00
R186 On 02/05/2019	Bond Future	Buy	20	0.00
R186 On 02/05/2019	Bond Future	Sell	20	0.00
R186 On 02/05/2019	Bond Future	Sell	20	0.00
R186 On 02/05/2019	Bond Future	Buy	20	0.00
R186 On 02/05/2019	Bond Future	Sell	25	0.00
R186 On 02/05/2019	Bond Future	Buy	25	0.00
R186 On 02/05/2019	Bond Future	Sell	25	0.00
R186 On 02/05/2019	Bond Future	Buy	25	0.00
R186 On 02/05/2019	Bond Future	Sell	26	0.00
R186 On 02/05/2019	Bond Future	Buy	26	0.00
R186 On 02/05/2019	Bond Future	Sell	30	0.00
R186 On 02/05/2019	Bond Future	Buy	30	0.00
R186 On 02/05/2019	Bond Future	Sell	30	0.00
R186 On 02/05/2019	Bond Future	Buy	30	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	32	0.00
R186 On 02/05/2019	Bond Future	Buy	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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	40	0.00
R186 On 02/05/2019	Bond Future		Buy	40	0.00
R186 On 02/05/2019	Bond Future		Sell	50	0.00
R186 On 02/05/2019	Bond Future		Buy	50	0.00
R186 On 02/05/2019	Bond Future		Sell	56	0.00
R186 On 02/05/2019	Bond Future		Buy	56	0.00
R186 On 02/05/2019	Bond Future		Sell	58	0.00
R186 On 02/05/2019	Bond Future		Buy	58	0.00
R186 On 02/05/2019	Bond Future		Sell	70	0.00
R186 On 02/05/2019	Bond Future		Buy	70	0.00
R186 On 02/05/2019	Bond Future		Sell	70	0.00
R186 On 02/05/2019	Bond Future		Buy	70	0.00
R186 On 02/05/2019	Bond Future		Sell	72	0.00
R186 On 02/05/2019	Bond Future		Buy	72	0.00
R186 On 02/05/2019	Bond Future		Buy	75	0.00
R186 On 02/05/2019	Bond Future		Sell	75	0.00
R186 On 02/05/2019	Bond Future		Sell	84	0.00
R186 On 02/05/2019	Bond Future		Buy	84	0.00
R186 On 02/05/2019	Bond Future		Buy	100	0.00
R186 On 02/05/2019	Bond Future		Sell	100	0.00
R186 On 02/05/2019	Bond Future		Buy	101	0.00
R186 On 02/05/2019	Bond Future		Sell	101	0.00
R186 On 02/05/2019	Bond Future		Sell	101	0.00
R186 On 02/05/2019	Bond Future		Buy	101	0.00
R186 On 02/05/2019	Bond Future		Sell	129	0.00
R186 On 02/05/2019	Bond Future		Buy	129	0.00
R186 On 02/05/2019	Bond Future		Sell	171	0.00
R186 On 02/05/2019	Bond Future		Buy	171	0.00
R186 On 02/05/2019	Bond Future		Sell	197	0.00
R186 On 02/05/2019	Bond Future		Buy	197	0.00
R186 On 02/05/2019	Bond Future		Buy	286	0.00
R186 On 02/05/2019	Bond Future		Sell	286	0.00
R186 On 02/05/2019	Bond Future		Sell	293	0.00
R186 On 02/05/2019	Bond Future		Buy	293	0.00
R186 On 02/05/2019	Bond Future		Sell	304	0.00
R186 On 02/05/2019	Bond Future		Buy	304	0.00
R186 On 02/05/2019	Bond Future		Sell	332	0.00
R186 On 02/05/2019	Bond Future		Buy	332	0.00
R186 On 02/05/2019	Bond Future		Sell	384	0.00
R186 On 02/05/2019	Bond Future		Buy	384	0.00

R186 On 02/05/2019	Bond Future	Buy	406	0.00
R186 On 02/05/2019	Bond Future	Sell	406	0.00
R186 On 02/05/2019	Bond Future	Sell	486	0.00
R186 On 02/05/2019	Bond Future	Buy	486	0.00
R186 On 02/05/2019	Bond Future	Sell	595	0.00
R186 On 02/05/2019	Bond Future	Buy	595	0.00
R186 On 02/05/2019	Bond Future	Sell	1,008	0.00
R186 On 02/05/2019	Bond Future	Buy	1,008	0.00
R186 On 02/05/2019	Bond Future	Sell	7,910	0.00
R186 On 02/05/2019	Bond Future	Buy	7,910	0.00
R186 On 02/05/2019	Bond Future	Buy	12,500	0.00
R186 On 02/05/2019	Bond Future	Sell	12,500	0.00

R197 Bond Future

R197 On 02/05/2019	Bond Future	Buy	31	0.00
R197 On 02/05/2019	Bond Future	Sell	31	0.00
R197 On 02/05/2019	Bond Future	Buy	251	0.00
R197 On 02/05/2019	Bond Future	Sell	251	0.00
R197 On 02/05/2019	Bond Future	Buy	319	0.00
R197 On 02/05/2019	Bond Future	Sell	319	0.00
R197 On 02/05/2019	Bond Future	Buy	601	0.00
R197 On 02/05/2019	Bond Future	Sell	601	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future	Buy	53	0.00
2030 On 02/05/2019	Bond Future	Sell	53	0.00
2030 On 02/05/2019	Bond Future	Buy	53	0.00
2030 On 02/05/2019	Bond Future	Sell	53	0.00

R2032 Bond Future

2032 On 02/05/2019	Bond Future	Buy	77	0.00
2032 On 02/05/2019	Bond Future	Sell	77	0.00
2032 On 02/05/2019	Bond Future	Buy	77	0.00
2032 On 02/05/2019	Bond Future	Sell	77	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Buy	321	0.00
R035 On 02/05/2019	Bond Future	Buy	321	0.00
R035 On 02/05/2019	Bond Future	Sell	321	0.00
R035 On 02/05/2019	Bond Future	Sell	321	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Buy	5	0.00
2040 On 02/05/2019	Bond Future	Sell	5	0.00
2040 On 02/05/2019	Bond Future	Buy	8	0.00
2040 On 02/05/2019	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/05/2019			Buy	38	0.00
2040 On 02/05/2019			Sell	38	0.00
2040 On 02/05/2019			Sell	46	0.00
2040 On 02/05/2019			Buy	46	0.00
2040 On 02/05/2019			Sell	46	0.00
2040 On 02/05/2019			Buy	46	0.00
2040 On 02/05/2019			Buy	79	0.00
2040 On 02/05/2019			Sell	79	0.00
2040 On 02/05/2019			Sell	294	0.00
2040 On 02/05/2019			Buy	294	0.00

R2044 Bond Future

2044 On 02/05/2019			Buy	4	0.00
2044 On 02/05/2019			Sell	4	0.00
2044 On 02/05/2019			Buy	4	0.00
2044 On 02/05/2019			Sell	4	0.00
2044 On 02/05/2019			Buy	6	0.00
2044 On 02/05/2019			Sell	6	0.00
2044 On 02/05/2019			Buy	6	0.00
2044 On 02/05/2019			Sell	6	0.00
2044 On 02/05/2019			Sell	22	0.00
2044 On 02/05/2019			Buy	22	0.00
2044 On 02/05/2019			Buy	590	0.00
2044 On 02/05/2019			Sell	590	0.00
2044 On 02/05/2019			Buy	1,136	0.00
2044 On 02/05/2019			Sell	1,136	0.00

R2048 Bond Future

R248 On 02/05/2019			Buy	2	0.00
R248 On 02/05/2019			Sell	2	0.00
R248 On 02/05/2019			Buy	5	0.00
R248 On 02/05/2019			Sell	5	0.00
R248 On 02/05/2019			Buy	7	0.00
R248 On 02/05/2019			Sell	7	0.00
R248 On 02/05/2019			Buy	8	0.00
R248 On 02/05/2019			Sell	8	0.00
R248 On 02/05/2019			Sell	13	0.00
R248 On 02/05/2019			Buy	13	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			Buy	20	0.00

