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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/02/2019

TO DATE : 27/02/2019

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

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

R186 Bond Future

R186 On 02/05/2019	Bond Future		Buy	5	0.00
R186 On 02/05/2019	Bond Future		Sell	5	0.00
R186 On 02/05/2019	Bond Future		Buy	29	0.00
R186 On 02/05/2019	Bond Future		Sell	29	0.00
R186 On 02/05/2019	Bond Future		Buy	36	0.00
R186 On 02/05/2019	Bond Future		Sell	36	0.00
R186 On 02/05/2019	Bond Future		Buy	58	0.00
R186 On 02/05/2019	Bond Future		Sell	58	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	Buy	60	0.00
R186 On 02/05/2019	Bond Future	Sell	60	0.00
R186 On 02/05/2019	Bond Future	Buy	60	0.00
R186 On 02/05/2019	Bond Future	Sell	60	0.00
R186 On 02/05/2019	Bond Future	Buy	138	0.00
R186 On 02/05/2019	Bond Future	Sell	138	0.00
R186 On 02/05/2019	Bond Future	Buy	161	0.00
R186 On 02/05/2019	Bond Future	Sell	161	0.00
R186 On 02/05/2019	Bond Future	Sell	195	0.00
R186 On 02/05/2019	Bond Future	Buy	195	0.00
R186 On 02/05/2019	Bond Future	Buy	291	0.00
R186 On 02/05/2019	Bond Future	Sell	291	0.00

R2023 Bond Future

R023 On 02/05/2019	Bond Future	Sell	29	0.00
R023 On 02/05/2019	Bond Future	Buy	29	0.00
R023 On 02/05/2019	Bond Future	Sell	35	0.00
R023 On 02/05/2019	Bond Future	Buy	35	0.00
R023 On 02/05/2019	Bond Future	Sell	155	0.00
R023 On 02/05/2019	Bond Future	Buy	155	0.00
R023 On 02/05/2019	Bond Future	Sell	159	0.00
R023 On 02/05/2019	Bond Future	Buy	159	0.00
R023 On 02/05/2019	Bond Future	Sell	189	0.00
R023 On 02/05/2019	Bond Future	Buy	189	0.00
R023 On 02/05/2019	Bond Future	Sell	196	0.00
R023 On 02/05/2019	Bond Future	Buy	196	0.00
R023 On 02/05/2019	Bond Future	Sell	298	0.00
R023 On 02/05/2019	Bond Future	Buy	298	0.00
R023 On 02/05/2019	Bond Future	Buy	1,172	0.00
R023 On 02/05/2019	Bond Future	Sell	1,172	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Buy	50	0.00
R035 On 02/05/2019	Bond Future	Sell	50	0.00
R035 On 02/05/2019	Bond Future	Sell	207	0.00
R035 On 02/05/2019	Bond Future	Buy	207	0.00
R035 On 02/05/2019	Bond Future	Sell	207	0.00
R035 On 02/05/2019	Bond Future	Buy	207	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future	Sell	65	0.00
2037 On 02/05/2019	Bond Future	Buy	65	0.00
2037 On 02/05/2019	Bond Future	Buy	65	0.00
2037 On 02/05/2019	Bond Future	Sell	65	0.00
2037 On 02/05/2019	Bond Future	Sell	550	0.00
2037 On 02/05/2019	Bond Future	Buy	550	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 02/05/2019			Sell	600	0.00
2037 On 02/05/2019			Buy	600	0.00
R2044 Bond Future					
2044 On 02/05/2019			Sell	80	0.00
2044 On 02/05/2019			Buy	80	0.00
2044 On 02/05/2019			Sell	80	0.00
2044 On 02/05/2019			Buy	80	0.00
R209 Bond Future					
R209 On 02/05/2019			Buy	7	0.00
R209 On 02/05/2019			Sell	7	0.00
R209 On 02/05/2019			Buy	7	0.00
R209 On 02/05/2019			Sell	7	0.00
R209 On 02/05/2019			Buy	16	0.00
R209 On 02/05/2019			Sell	16	0.00
R209 On 02/05/2019			Buy	106	0.00
R209 On 02/05/2019			Sell	106	0.00
R209 On 02/05/2019			Buy	136	0.00
R209 On 02/05/2019			Sell	136	0.00
R213 Bond Future					
R213 On 02/05/2019			Buy	81	0.00
R213 On 02/05/2019			Sell	81	0.00
R213 On 02/05/2019			Buy	81	0.00
R213 On 02/05/2019			Sell	81	0.00
R214 Bond Future					
R214 On 02/05/2019			Buy	80	0.00
R214 On 02/05/2019			Sell	80	0.00
R214 On 02/05/2019			Sell	80	0.00
R214 On 02/05/2019			Buy	80	0.00
Grand Total for Daily Detailed Turnover:				5,825	0.00