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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/03/2019

TO DATE : 18/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2038 Bond Future					
2038 On 02/05/2019	Bond Future		Sell	164	0.00
2038 On 02/05/2019	Bond Future		Buy	164	0.00
New Inflation Linked Index					
IGOV On 02/05/2019	Index Future		Buy	1	0.00
IGOV On 02/05/2019	Index Future		Sell	1	0.00
IGOV On 02/05/2019	Index Future		Buy	1	0.00
IGOV On 02/05/2019	Index Future		Sell	1	0.00
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		Sell	13	0.00
R186 On 02/05/2019	Bond Future		Buy	13	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Buy	21	0.00
R035 On 02/05/2019	Bond Future	Sell	21	0.00
R035 On 02/05/2019	Bond Future	Buy	48	0.00
R035 On 02/05/2019	Bond Future	Sell	48	0.00
R035 On 02/05/2019	Bond Future	Buy	83	0.00
R035 On 02/05/2019	Bond Future	Sell	83	0.00
R035 On 02/05/2019	Bond Future	Buy	122	0.00
R035 On 02/05/2019	Bond Future	Sell	122	0.00
R035 On 02/05/2019	Bond Future	Buy	152	0.00
R035 On 02/05/2019	Bond Future	Sell	152	0.00
R035 On 02/05/2019	Bond Future	Buy	270	0.00
R035 On 02/05/2019	Bond Future	Sell	270	0.00
R035 On 02/05/2019	Bond Future	Buy	470	0.00
R035 On 02/05/2019	Bond Future	Sell	470	0.00
R035 On 02/05/2019	Bond Future	Buy	862	0.00
R035 On 02/05/2019	Bond Future	Sell	862	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future	Buy	72	0.00
2037 On 02/05/2019	Bond Future	Sell	72	0.00
2037 On 02/05/2019	Bond Future	Buy	124	0.00
2037 On 02/05/2019	Bond Future	Sell	124	0.00
2037 On 02/05/2019	Bond Future	Buy	477	0.00
2037 On 02/05/2019	Bond Future	Sell	477	0.00
2037 On 02/05/2019	Bond Future	Buy	933	0.00
2037 On 02/05/2019	Bond Future	Sell	933	0.00
2037 On 02/05/2019	Bond Future	Buy	1,606	0.00
2037 On 02/05/2019	Bond Future	Sell	1,606	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Buy	6	0.00
2040 On 02/05/2019	Bond Future	Sell	6	0.00
2040 On 02/05/2019	Bond Future	Buy	33	0.00
2040 On 02/05/2019	Bond Future	Sell	33	0.00
2040 On 02/05/2019	Bond Future	Buy	39	0.00
2040 On 02/05/2019	Bond Future	Sell	39	0.00
2040 On 02/05/2019	Bond Future	Buy	55	0.00
2040 On 02/05/2019	Bond Future	Sell	55	0.00
2040 On 02/05/2019	Bond Future	Buy	159	0.00
2040 On 02/05/2019	Bond Future	Sell	159	0.00
2040 On 02/05/2019	Bond Future	Sell	292	0.00
2040 On 02/05/2019	Bond Future	Buy	292	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/05/2019			Sell	118	0.00
2044 On 02/05/2019			Buy	118	0.00
2044 On 02/05/2019			Sell	201	0.00
2044 On 02/05/2019			Buy	201	0.00
2044 On 02/05/2019			Buy	319	0.00
2044 On 02/05/2019			Sell	319	0.00

R2048 Bond Future

R248 On 02/05/2019			Sell	5	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	5	0.00
R248 On 02/05/2019			Sell	8	0.00
R248 On 02/05/2019			Buy	8	0.00
R248 On 02/05/2019			Buy	18	0.00
R248 On 02/05/2019			Sell	18	0.00
R248 On 02/05/2019			Sell	310	0.00
R248 On 02/05/2019			Buy	310	0.00
R248 On 02/05/2019			Sell	310	0.00
R248 On 02/05/2019			Buy	310	0.00

R214 Bond Future

R214 On 02/05/2019			Sell	4	0.00
R214 On 02/05/2019			Buy	4	0.00
R214 On 02/05/2019			Sell	4	0.00
R214 On 02/05/2019			Buy	4	0.00
R214 On 02/05/2019			Sell	5	0.00
R214 On 02/05/2019			Buy	5	0.00
R214 On 02/05/2019			Sell	8	0.00
R214 On 02/05/2019			Buy	8	0.00
R214 On 02/05/2019			Sell	12	0.00
R214 On 02/05/2019			Buy	12	0.00
R214 On 02/05/2019			Sell	17	0.00
R214 On 02/05/2019			Buy	17	0.00
R214 On 02/05/2019			Sell	19	0.00
R214 On 02/05/2019			Buy	19	0.00
R214 On 02/05/2019			Sell	28	0.00
R214 On 02/05/2019			Buy	28	0.00
R214 On 02/05/2019			Sell	33	0.00
R214 On 02/05/2019			Buy	33	0.00
R214 On 02/05/2019			Sell	41	0.00

R214 On 02/05/2019	Bond Future	Buy	41	0.00
R214 On 02/05/2019	Bond Future	Sell	42	0.00
R214 On 02/05/2019	Bond Future	Buy	42	0.00
R214 On 02/05/2019	Bond Future	Sell	52	0.00
R214 On 02/05/2019	Bond Future	Buy	52	0.00
R214 On 02/05/2019	Bond Future	Sell	117	0.00
R214 On 02/05/2019	Bond Future	Buy	117	0.00
R214 On 02/05/2019	Bond Future	Buy	359	0.00
R214 On 02/05/2019	Bond Future	Sell	359	0.00
R214 On 02/05/2019	Bond Future	Buy	741	0.00
R214 On 02/05/2019	Bond Future	Sell	741	0.00

Grand Total for Daily Detailed Turnover:

8,781

0.00