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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2019

TO DATE : 27/06/2019

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

GOVI On 01/08/2019	GOVI		Buy	1	0.00
GOVI On 01/08/2019	GOVI		Sell	1	0.00

I2038 Bond Future

2038 On 01/08/2019	Bond Future		Buy	30	0.00
2038 On 01/08/2019	Bond Future		Sell	30	0.00
2038 On 01/08/2019	Bond Future		Sell	30	0.00
2038 On 01/08/2019	Bond Future		Buy	30	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future		Buy	20	0.00
R186 On 01/08/2019	Bond Future		Sell	20	0.00
R186 On 01/08/2019	Bond Future		Sell	20	0.00
R186 On 01/08/2019	Bond Future		Buy	20	0.00

R186 On 01/08/2019	Bond Future	Sell	20	0.00
R186 On 01/08/2019	Bond Future	Buy	20	0.00
R186 On 01/08/2019	Bond Future	Buy	31	0.00
R186 On 01/08/2019	Bond Future	Sell	31	0.00
R186 On 01/08/2019	Bond Future	Buy	46	0.00
R186 On 01/08/2019	Bond Future	Sell	46	0.00
R186 On 01/08/2019	Bond Future	Buy	91	0.00
R186 On 01/08/2019	Bond Future	Sell	91	0.00
R186 On 01/08/2019	Bond Future	Buy	110	0.00
R186 On 01/08/2019	Bond Future	Sell	110	0.00
R186 On 01/08/2019	Bond Future	Buy	110	0.00
R186 On 01/08/2019	Bond Future	Sell	110	0.00
R186 On 01/08/2019	Bond Future	Sell	168	0.00
R186 On 01/08/2019	Bond Future	Buy	168	0.00

R2037 Bond Future

2037 On 01/08/2019	Bond Future	Sell	45	0.00
2037 On 01/08/2019	Bond Future	Buy	45	0.00
2037 On 01/08/2019	Bond Future	Sell	45	0.00
2037 On 01/08/2019	Bond Future	Buy	45	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future	Buy	12	0.00
2044 On 01/08/2019	Bond Future	Sell	12	0.00
2044 On 01/08/2019	Bond Future	Buy	12	0.00
2044 On 01/08/2019	Bond Future	Sell	12	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future	Buy	100	0.00
R248 On 01/08/2019	Bond Future	Sell	100	0.00
R248 On 01/08/2019	Bond Future	Sell	100	0.00
R248 On 01/08/2019	Bond Future	Buy	100	0.00

R207 Bond Future

R207 On 01/08/2019	Bond Future	Sell	80	0.00
R207 On 01/08/2019	Bond Future	Buy	80	0.00

R209 Bond Future

R209 On 01/08/2019	Bond Future	Buy	87	0.00
R209 On 01/08/2019	Bond Future	Sell	87	0.00
R209 On 01/08/2019	Bond Future	Sell	87	0.00
R209 On 01/08/2019	Bond Future	Buy	87	0.00
R209 On 01/08/2019	Bond Future	Sell	158	0.00
R209 On 01/08/2019	Bond Future	Buy	158	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**1,403****0.00**