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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/07/2019

TO DATE : 02/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 01/08/2019	GOVI		Sell	4	0.00
GOVI On 01/08/2019	GOVI		Buy	4	0.00
R186 Bond Future					
R186 On 01/08/2019	Bond Future		Sell	1	0.00
R186 On 01/08/2019	Bond Future		Buy	1	0.00
R186 On 01/08/2019	Bond Future		Sell	2	0.00
R186 On 01/08/2019	Bond Future		Buy	2	0.00
R186 On 01/08/2019	Bond Future		Sell	28	0.00
R186 On 01/08/2019	Bond Future		Buy	28	0.00
R186 On 01/08/2019	Bond Future		Sell	170	0.00
R186 On 01/08/2019	Bond Future		Buy	170	0.00
R186 On 01/08/2019	Bond Future		Buy	201	0.00
R186 On 01/08/2019	Bond Future		Sell	201	0.00

R2023 Bond Future

R023 On 01/08/2019	Bond Future	Sell	1,000	0.00
R023 On 01/08/2019	Bond Future	Buy	1,000	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future	Sell	1	0.00
2040 On 01/08/2019	Bond Future	Buy	1	0.00
2040 On 01/08/2019	Bond Future	Sell	10	0.00
2040 On 01/08/2019	Bond Future	Buy	10	0.00
2040 On 01/08/2019	Bond Future	Sell	16	0.00
2040 On 01/08/2019	Bond Future	Buy	16	0.00
2040 On 01/08/2019	Bond Future	Sell	42	0.00
2040 On 01/08/2019	Bond Future	Buy	42	0.00
2040 On 01/08/2019	Bond Future	Sell	69	0.00
2040 On 01/08/2019	Bond Future	Buy	69	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future	Buy	2	0.00
R248 On 01/08/2019	Bond Future	Sell	2	0.00
R248 On 01/08/2019	Bond Future	Buy	43	0.00
R248 On 01/08/2019	Bond Future	Sell	43	0.00
R248 On 01/08/2019	Bond Future	Buy	270	0.00
R248 On 01/08/2019	Bond Future	Sell	270	0.00
R248 On 01/08/2019	Bond Future	Sell	315	0.00
R248 On 01/08/2019	Bond Future	Buy	315	0.00

R213 Bond Future

R213 On 01/08/2019	Bond Future	Sell	14	0.00
R213 On 01/08/2019	Bond Future	Buy	14	0.00

Grand Total for Daily Detailed Turnover:**2,188 0.00**