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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2019

TO DATE : 30/09/2019

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

GOVI On 07/11/2019	GOVI		Buy	2	0.00
GOVI On 07/11/2019	GOVI		Sell	2	0.00
GOVI On 07/11/2019	GOVI		Buy	2	0.00
GOVI On 07/11/2019	GOVI		Sell	2	0.00

New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Buy	1	0.00
IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Buy	1	0.00
IGOV On 07/11/2019	Index Future		Sell	1	0.00

R186 Bond Future

R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00

R186 On 07/11/2019	Bond Future	Buy	50	0.00
R186 On 07/11/2019	Bond Future	Sell	50	0.00
R2023 Bond Future				
R023 On 07/11/2019	Bond Future	Sell	6	0.00
R023 On 07/11/2019	Bond Future	Buy	6	0.00
R023 On 07/11/2019	Bond Future	Sell	30	0.00
R023 On 07/11/2019	Bond Future	Buy	30	0.00
R023 On 07/11/2019	Bond Future	Buy	36	0.00
R023 On 07/11/2019	Bond Future	Sell	36	0.00
R2030 Bond Future				
2030 On 07/11/2019	Bond Future	Buy	12	0.00
2030 On 07/11/2019	Bond Future	Sell	12	0.00
2030 On 07/11/2019	Bond Future	Sell	12	0.00
2030 On 07/11/2019	Bond Future	Buy	12	0.00
R2035 Bond Future				
R035 On 07/11/2019	Bond Future	Sell	770	0.00
R035 On 07/11/2019	Bond Future	Buy	770	0.00
R035 On 07/11/2019	Bond Future	Sell	770	0.00
R035 On 07/11/2019	Bond Future	Buy	770	0.00
R035 On 07/11/2019	Bond Future	Buy	1,000	0.00
R035 On 07/11/2019	Bond Future	Sell	1,000	0.00
R035 On 07/11/2019	Bond Future	Sell	1,000	0.00
R035 On 07/11/2019	Bond Future	Buy	1,000	0.00
R2037 Bond Future				
2037 On 07/11/2019	Bond Future	Buy	178	0.00
2037 On 07/11/2019	Bond Future	Sell	178	0.00
R2044 Bond Future				
2044 On 07/11/2019	Bond Future	Buy	10	0.00
2044 On 07/11/2019	Bond Future	Sell	10	0.00
2044 On 07/11/2019	Bond Future	Buy	10	0.00
2044 On 07/11/2019	Bond Future	Sell	10	0.00
R208 Bond Futures				
R208 On 07/11/2019	Bond Future	Buy	26	0.00
R208 On 07/11/2019	Bond Future	Sell	26	0.00
R213 Bond Future				
R213 On 07/11/2019	Bond Future	Buy	101	0.00
R213 On 07/11/2019	Bond Future	Sell	101	0.00

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

Grand Total for Daily Detailed Turnover:**4,067****0.00**