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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/03/2019

TO DATE : 29/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 02/05/2019	Index Future		Sell	2	0.00
ALBI On 02/05/2019	Index Future		Buy	2	0.00

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		Sell	120	0.00
R186 On 02/05/2019	Bond Future		Buy	120	0.00
R186 On 02/05/2019	Bond Future		Sell	120	0.00
R186 On 02/05/2019	Bond Future		Buy	120	0.00
R186 On 02/05/2019	Bond Future		Buy	170	0.00
R186 On 02/05/2019	Bond Future		Sell	170	0.00

R186 On 02/05/2019	Bond Future	Sell	170	0.00
R186 On 02/05/2019	Bond Future	Buy	170	0.00
R2030 Bond Future				
2030 On 02/05/2019	Bond Future	Sell	230	0.00
2030 On 02/05/2019	Bond Future	Buy	230	0.00
2030 On 02/05/2019	Bond Future	Sell	230	0.00
2030 On 02/05/2019	Bond Future	Buy	230	0.00
R2032 Bond Future				
2032 On 02/05/2019	Bond Future	Buy	190	0.00
2032 On 02/05/2019	Bond Future	Sell	190	0.00
2032 On 02/05/2019	Bond Future	Sell	190	0.00
2032 On 02/05/2019	Bond Future	Buy	190	0.00
R2035 Bond Future				
R035 On 02/05/2019	Bond Future	Buy	140	0.00
R035 On 02/05/2019	Bond Future	Sell	140	0.00
R035 On 02/05/2019	Bond Future	Sell	140	0.00
R035 On 02/05/2019	Bond Future	Buy	140	0.00
R2040 Bond Future				
2040 On 02/05/2019	Bond Future	Buy	80	0.00
2040 On 02/05/2019	Bond Future	Sell	80	0.00
2040 On 02/05/2019	Bond Future	Sell	80	0.00
2040 On 02/05/2019	Bond Future	Buy	80	0.00
R2044 Bond Future				
2044 On 02/05/2019	Bond Future	Buy	37	0.00
2044 On 02/05/2019	Bond Future	Sell	37	0.00
R2048 Bond Future				
R248 On 02/05/2019	Bond Future	Sell	20	0.00
R248 On 02/05/2019	Bond Future	Buy	20	0.00
R248 On 02/05/2019	Bond Future	Sell	20	0.00
R248 On 02/05/2019	Bond Future	Buy	20	0.00
R248 On 02/05/2019	Bond Future	Sell	50	0.00
R248 On 02/05/2019	Bond Future	Buy	50	0.00
R248 On 02/05/2019	Bond Future	Buy	50	0.00
R248 On 02/05/2019	Bond Future	Sell	50	0.00
R209 Bond Future				
R209 On 02/05/2019	Bond Future	Buy	12	0.00
R209 On 02/05/2019	Bond Future	Sell	12	0.00
R209 On 02/05/2019	Bond Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 02/05/2019	Bond Future		Sell	12	0.00
R210 Bond Future					
R210 On 02/05/2019	Bond Future		Sell	30	0.00
R210 On 02/05/2019	Bond Future		Buy	30	0.00
Grand Total for Daily Detailed Turnover:				2,095	0.00