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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/05/2019

TO DATE : 21/05/2019

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

R186 Bond Future

R186 On 01/08/2019	Bond Future		Sell	44	0.00
R186 On 01/08/2019	Bond Future		Buy	44	0.00
R186 On 01/08/2019	Bond Future		Buy	89	0.00
R186 On 01/08/2019	Bond Future		Sell	89	0.00
R186 On 01/08/2019	Bond Future		Sell	133	0.00
R186 On 01/08/2019	Bond Future		Buy	133	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future		Buy	1	0.00
2030 On 01/08/2019	Bond Future		Sell	1	0.00

2030 On 01/08/2019	Bond Future	Sell	30	0.00
2030 On 01/08/2019	Bond Future	Buy	30	0.00
R2035 Bond Future				
R035 On 01/08/2019	Bond Future	Buy	10	0.00
R035 On 01/08/2019	Bond Future	Sell	10	0.00
R035 On 01/08/2019	Bond Future	Buy	33	0.00
R035 On 01/08/2019	Bond Future	Sell	33	0.00
R035 On 01/08/2019	Bond Future	Buy	43	0.00
R035 On 01/08/2019	Bond Future	Sell	43	0.00
R2037 Bond Future				
2037 On 01/08/2019	Bond Future	Buy	1	0.00
2037 On 01/08/2019	Bond Future	Sell	1	0.00
R2048 Bond Future				
R248 On 01/08/2019	Bond Future	Sell	6	0.00
R248 On 01/08/2019	Bond Future	Buy	6	0.00
R248 On 01/08/2019	Bond Future	Sell	17	0.00
R248 On 01/08/2019	Bond Future	Buy	17	0.00
R248 On 01/08/2019	Bond Future	Sell	30	0.00
R248 On 01/08/2019	Bond Future	Buy	30	0.00
R248 On 01/08/2019	Bond Future	Sell	150	0.00
R248 On 01/08/2019	Bond Future	Buy	150	0.00
R248 On 01/08/2019	Bond Future	Sell	270	0.00
R248 On 01/08/2019	Bond Future	Buy	270	0.00
R248 On 01/08/2019	Bond Future	Sell	500	0.00
R248 On 01/08/2019	Bond Future	Buy	500	0.00
R248 On 01/08/2019	Bond Future	Sell	973	0.00
R248 On 01/08/2019	Bond Future	Buy	973	0.00
R209 Bond Future				
R209 On 01/08/2019	Bond Future	Buy	6	0.00
R209 On 01/08/2019	Bond Future	Sell	6	0.00
R209 On 01/08/2019	Bond Future	Buy	10	0.00
R209 On 01/08/2019	Bond Future	Sell	10	0.00
R209 On 01/08/2019	Bond Future	Buy	12	0.00
R209 On 01/08/2019	Bond Future	Sell	12	0.00
R209 On 01/08/2019	Bond Future	Buy	92	0.00
R209 On 01/08/2019	Bond Future	Sell	92	0.00
R209 On 01/08/2019	Bond Future	Buy	120	0.00
R209 On 01/08/2019	Bond Future	Sell	120	0.00
Grand Total for Daily Detailed Turnover:			2,571	0.00