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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/09/2019

TO DATE : 17/09/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Sell	33	0.00
IGOV On 07/11/2019	Index Future		Buy	33	0.00

R186 Bond Future

R186 On 07/11/2019	Bond Future		Buy	31	0.00
R186 On 07/11/2019	Bond Future		Sell	31	0.00
R186 On 07/11/2019	Bond Future		Sell	31	0.00
R186 On 07/11/2019	Bond Future		Buy	31	0.00
R186 On 06/02/2020	Bond Future		Buy	112	0.00
R186 On 06/02/2020	Bond Future		Sell	112	0.00
R186 On 06/02/2020	Bond Future		Buy	196	0.00
R186 On 06/02/2020	Bond Future		Sell	196	0.00
R186 On 06/02/2020	Bond Future		Buy	241	0.00
R186 On 06/02/2020	Bond Future		Sell	241	0.00

R186 On 06/02/2020	Bond Future	Buy	274	0.00
R186 On 06/02/2020	Bond Future	Sell	274	0.00
R186 On 06/02/2020	Bond Future	Buy	456	0.00
R186 On 06/02/2020	Bond Future	Sell	456	0.00
R186 On 07/11/2019	Bond Future	Buy	1,000	0.00
R186 On 07/11/2019	Bond Future	Sell	1,000	0.00
R186 On 07/11/2019	Bond Future	Sell	1,000	0.00
R186 On 07/11/2019	Bond Future	Buy	1,000	0.00
R186 On 06/02/2020	Bond Future	Buy	3,761	0.00
R186 On 06/02/2020	Bond Future	Sell	3,761	0.00
R186 On 06/02/2020	Bond Future	Buy	5,040	0.00
R186 On 06/02/2020	Bond Future	Sell	5,040	0.00

R202 Bond Future

R202 On 07/11/2019	Bond Future	Buy	79	0.00
R202 On 07/11/2019	Bond Future	Sell	79	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future	Sell	1	0.00
2030 On 07/11/2019	Bond Future	Buy	1	0.00
2030 On 07/11/2019	Bond Future	Buy	1	0.00
2030 On 07/11/2019	Bond Future	Sell	1	0.00
2030 On 07/11/2019	Bond Future	Sell	99	0.00
2030 On 07/11/2019	Bond Future	Buy	99	0.00

R2032 Bond Future

2032 On 07/11/2019	Bond Future	Sell	81	0.00
2032 On 07/11/2019	Bond Future	Buy	81	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future	Buy	170	0.00
R035 On 07/11/2019	Bond Future	Sell	170	0.00

R2037 Bond Future

2037 On 07/11/2019	Bond Future	Sell	211	0.00
2037 On 07/11/2019	Bond Future	Buy	211	0.00

R214 Bond Future

R214 On 07/11/2019	Bond Future	Buy	182	0.00
R214 On 07/11/2019	Bond Future	Sell	182	0.00
R214 On 07/11/2019	Bond Future	Buy	182	0.00
R214 On 07/11/2019	Bond Future	Sell	182	0.00

Grand Total for Daily Detailed Turnover:

13,181 0.00