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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/09/2019

TO DATE : 20/09/2019

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

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

R186 Bond Future

R186 On 07/11/2019	Bond Future		Buy	4	0.00
R186 On 07/11/2019	Bond Future		Sell	4	0.00
R186 On 07/11/2019	Bond Future		Sell	4	0.00
R186 On 07/11/2019	Bond Future		Buy	4	0.00
R186 On 07/11/2019	Bond Future		Buy	181	0.00
R186 On 07/11/2019	Bond Future		Sell	181	0.00
R186 On 07/11/2019	Bond Future		Sell	4,340	0.00
R186 On 07/11/2019	Bond Future		Buy	4,340	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future	Buy	5	0.00
2030 On 07/11/2019	Bond Future	Sell	5	0.00
2030 On 07/11/2019	Bond Future	Sell	5	0.00
2030 On 07/11/2019	Bond Future	Buy	5	0.00
2030 On 07/11/2019	Bond Future	Sell	40	0.00
2030 On 07/11/2019	Bond Future	Buy	40	0.00

R2032 Bond Future

2032 On 07/11/2019	Bond Future	Buy	70	0.00
2032 On 07/11/2019	Bond Future	Sell	70	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future	Sell	1	0.00
R035 On 07/11/2019	Bond Future	Buy	1	0.00
R035 On 07/11/2019	Bond Future	Sell	12	0.00
R035 On 07/11/2019	Bond Future	Buy	12	0.00
R035 On 07/11/2019	Bond Future	Buy	30	0.00
R035 On 07/11/2019	Bond Future	Sell	30	0.00
R035 On 07/11/2019	Bond Future	Sell	38	0.00
R035 On 07/11/2019	Bond Future	Buy	38	0.00
R035 On 07/11/2019	Bond Future	Sell	52	0.00
R035 On 07/11/2019	Bond Future	Buy	52	0.00
R035 On 07/11/2019	Bond Future	Sell	73	0.00
R035 On 07/11/2019	Bond Future	Buy	73	0.00
R035 On 07/11/2019	Bond Future	Sell	96	0.00
R035 On 07/11/2019	Bond Future	Buy	96	0.00
R035 On 07/11/2019	Bond Future	Sell	128	0.00
R035 On 07/11/2019	Bond Future	Buy	128	0.00
R035 On 07/11/2019	Bond Future	Sell	180	0.00
R035 On 07/11/2019	Bond Future	Buy	180	0.00
R035 On 07/11/2019	Bond Future	Sell	180	0.00
R035 On 07/11/2019	Bond Future	Buy	180	0.00
R035 On 07/11/2019	Bond Future	Sell	204	0.00
R035 On 07/11/2019	Bond Future	Buy	204	0.00
R035 On 07/11/2019	Bond Future	Buy	604	0.00
R035 On 07/11/2019	Bond Future	Sell	604	0.00

R2040 Bond Future

2040 On 07/11/2019	Bond Future	Sell	7	0.00
2040 On 07/11/2019	Bond Future	Buy	7	0.00
2040 On 07/11/2019	Bond Future	Sell	42	0.00
2040 On 07/11/2019	Bond Future	Buy	42	0.00
2040 On 07/11/2019	Bond Future	Sell	50	0.00
2040 On 07/11/2019	Bond Future	Buy	50	0.00
2040 On 07/11/2019	Bond Future	Sell	76	0.00
2040 On 07/11/2019	Bond Future	Buy	76	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/11/2019	Bond Future		Sell	77	0.00
2040 On 07/11/2019	Bond Future		Buy	77	0.00
2040 On 07/11/2019	Bond Future		Sell	110	0.00
2040 On 07/11/2019	Bond Future		Buy	110	0.00
2040 On 07/11/2019	Bond Future		Sell	199	0.00
2040 On 07/11/2019	Bond Future		Buy	199	0.00
2040 On 07/11/2019	Bond Future		Sell	214	0.00
2040 On 07/11/2019	Bond Future		Buy	214	0.00
2040 On 07/11/2019	Bond Future		Sell	775	0.00
2040 On 07/11/2019	Bond Future		Buy	775	0.00
R2048 Bond Future					
R248 On 07/11/2019	Bond Future		Buy	500	0.00
R248 On 07/11/2019	Bond Future		Sell	500	0.00
R248 On 07/11/2019	Bond Future		Sell	500	0.00
R248 On 07/11/2019	Bond Future		Buy	500	0.00
R208 Bond Futures					
R208 On 07/11/2019	Bond Future		Sell	21	0.00
R208 On 07/11/2019	Bond Future		Buy	21	0.00
R208 On 07/11/2019	Bond Future		Sell	27	0.00
R208 On 07/11/2019	Bond Future		Buy	27	0.00
R208 On 07/11/2019	Bond Future		Sell	84	0.00
R208 On 07/11/2019	Bond Future		Buy	84	0.00
R208 On 07/11/2019	Bond Future		Sell	200	0.00
R208 On 07/11/2019	Bond Future		Buy	200	0.00
R208 On 07/11/2019	Bond Future		Buy	332	0.00
R208 On 07/11/2019	Bond Future		Sell	332	0.00
R209 Bond Future					
R209 On 07/11/2019	Bond Future		Sell	6	0.00
R209 On 07/11/2019	Bond Future		Buy	6	0.00
R214 Bond Future					
R214 On 07/11/2019	Bond Future		Buy	8	0.00
R214 On 07/11/2019	Bond Future		Sell	8	0.00
Grand Total for Daily Detailed Turnover:				9,508	0.00