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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/11/2018

TO DATE : 05/11/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 07/02/2019	Index Future		Sell	1	0.00
ALBI On 07/02/2019	Index Future		Buy	1	0.00
ALBI On 07/02/2019	Index Future		Sell	2	0.00
ALBI On 07/02/2019	Index Future		Buy	2	0.00
<b>Govi Total Return Index</b>					
GOVI On 07/02/2019	GOVI		Sell	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Buy	1	0.00
GOVI On 07/02/2019	GOVI		Sell	1	0.00
<b>I2038 Bond Future</b>					
2038 On 07/02/2019	Bond Future		Buy	23	0.00
2038 On 07/02/2019	Bond Future		Sell	23	0.00

2038 On 07/02/2019	Bond Future	Sell	23	0.00
2038 On 07/02/2019	Bond Future	Buy	23	0.00

**I2050 Bond Future**

2050 On 07/02/2019	Bond Future	Buy	36	0.00
2050 On 07/02/2019	Bond Future	Sell	36	0.00
2050 On 07/02/2019	Bond Future	Sell	36	0.00
2050 On 07/02/2019	Bond Future	Buy	36	0.00

**New Inflation Linked Index**

IGOV On 07/02/2019	Index Future	Sell	5	0.00
IGOV On 07/02/2019	Index Future	Buy	5	0.00

**R186 Bond Future**

R186 On 07/02/2019	Bond Future	Sell	13	0.00
R186 On 07/02/2019	Bond Future	Buy	13	0.00
R186 On 07/02/2019	Bond Future	Sell	13	0.00
R186 On 07/02/2019	Bond Future	Buy	13	0.00
R186 On 07/02/2019	Bond Future	Buy	35	0.00
R186 On 07/02/2019	Bond Future	Sell	35	0.00
R186 On 07/02/2019	Bond Future	Buy	137	0.00
R186 On 07/02/2019	Bond Future	Sell	137	0.00
R186 On 07/02/2019	Bond Future	Buy	715	0.00
R186 On 07/02/2019	Bond Future	Sell	715	0.00
R186 On 07/02/2019	Bond Future	Sell	750	0.00
R186 On 07/02/2019	Bond Future	Buy	750	0.00
R186 On 07/02/2019	Bond Future	Sell	750	0.00
R186 On 07/02/2019	Bond Future	Buy	750	0.00
R186 On 07/02/2019	Bond Future	Buy	1,034	0.00
R186 On 07/02/2019	Bond Future	Sell	1,034	0.00
R186 On 07/02/2019	Bond Future	Buy	1,113	0.00
R186 On 07/02/2019	Bond Future	Sell	1,113	0.00
R186 On 07/02/2019	Bond Future	Buy	1,500	0.00
R186 On 07/02/2019	Bond Future	Sell	1,500	0.00
R186 On 07/02/2019	Bond Future	Buy	3,784	0.00
R186 On 07/02/2019	Bond Future	Sell	3,784	0.00

**R2023 Bond Future**

R023 On 07/02/2019	Bond Future	Sell	2,000	0.00
R023 On 07/02/2019	Bond Future	Buy	2,000	0.00
R023 On 07/02/2019	Bond Future	Buy	2,000	0.00
R023 On 07/02/2019	Bond Future	Sell	2,000	0.00

**R2030 Bond Future**

2030 On 07/02/2019	Bond Future	Buy	8	0.00
2030 On 07/02/2019	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/02/2019			Sell	8	0.00
2030 On 07/02/2019			Buy	8	0.00
<b>R2037 Bond Future</b>					
2037 On 07/02/2019			Sell	164	0.00
2037 On 07/02/2019			Buy	164	0.00
2037 On 07/02/2019			Sell	1,240	0.00
2037 On 07/02/2019			Buy	1,240	0.00
2037 On 07/02/2019			Sell	1,335	0.00
2037 On 07/02/2019			Buy	1,335	0.00
2037 On 07/02/2019			Sell	1,799	0.00
2037 On 07/02/2019			Buy	1,799	0.00
2037 On 07/02/2019			Buy	4,538	0.00
2037 On 07/02/2019			Sell	4,538	0.00
<b>R2040 Bond Future</b>					
2040 On 07/02/2019			Sell	16	0.00
2040 On 07/02/2019			Sell	16	0.00
2040 On 07/02/2019			Buy	16	0.00
2040 On 07/02/2019			Buy	16	0.00
2040 On 07/02/2019			Sell	19	0.00
2040 On 07/02/2019			Buy	19	0.00
2040 On 07/02/2019			Sell	567	0.00
2040 On 07/02/2019			Buy	567	0.00
2040 On 07/02/2019			Sell	1,060	0.00
2040 On 07/02/2019			Buy	1,060	0.00
2040 On 07/02/2019			Sell	1,069	0.00
2040 On 07/02/2019			Buy	1,069	0.00
2040 On 07/02/2019			Buy	2,715	0.00
2040 On 07/02/2019			Sell	2,715	0.00
<b>R2044 Bond Future</b>					
2044 On 07/02/2019			Sell	22	0.00
2044 On 07/02/2019			Buy	22	0.00
2044 On 07/02/2019			Sell	44	0.00
2044 On 07/02/2019			Buy	44	0.00
2044 On 07/02/2019			Buy	189	0.00
2044 On 07/02/2019			Sell	189	0.00
2044 On 07/02/2019			Buy	260	0.00
2044 On 07/02/2019			Sell	260	0.00
2044 On 07/02/2019			Buy	260	0.00

2044 On 07/02/2019	Bond Future	Sell	260	0.00
2044 On 07/02/2019	Bond Future	Sell	283	0.00
2044 On 07/02/2019	Bond Future	Buy	283	0.00
2044 On 07/02/2019	Bond Future	Sell	283	0.00
2044 On 07/02/2019	Bond Future	Buy	283	0.00
2044 On 07/02/2019	Bond Future	Buy	716	0.00
2044 On 07/02/2019	Bond Future	Sell	716	0.00
2044 On 07/02/2019	Bond Future	Buy	1,513	0.00
2044 On 07/02/2019	Bond Future	Sell	1,513	0.00
2044 On 07/02/2019	Bond Future	Sell	2,418	0.00
2044 On 07/02/2019	Bond Future	Buy	2,418	0.00

**R2048 Bond Future**

R248 On 07/02/2019	Bond Future	Sell	14	0.00
R248 On 07/02/2019	Bond Future	Buy	14	0.00
R248 On 07/02/2019	Bond Future	Sell	17	0.00
R248 On 07/02/2019	Bond Future	Buy	17	0.00
R248 On 07/02/2019	Bond Future	Buy	63	0.00
R248 On 07/02/2019	Bond Future	Sell	63	0.00
R248 On 07/02/2019	Bond Future	Buy	63	0.00
R248 On 07/02/2019	Bond Future	Sell	63	0.00

**R207 Bond Future**

R207 On 07/02/2019	Bond Future	Sell	48	0.00
R207 On 07/02/2019	Bond Future	Buy	48	0.00
R207 On 07/02/2019	Bond Future	Sell	151	0.00
R207 On 07/02/2019	Bond Future	Buy	151	0.00
R207 On 07/02/2019	Bond Future	Sell	362	0.00
R207 On 07/02/2019	Bond Future	Buy	362	0.00
R207 On 07/02/2019	Bond Future	Sell	698	0.00
R207 On 07/02/2019	Bond Future	Buy	698	0.00
R207 On 07/02/2019	Bond Future	Sell	1,196	0.00
R207 On 07/02/2019	Bond Future	Buy	1,196	0.00
R207 On 07/02/2019	Bond Future	Buy	2,455	0.00
R207 On 07/02/2019	Bond Future	Sell	2,455	0.00

**R208 Bond Futures**

R208 On 07/02/2019	Bond Future	Buy	2,000	0.00
R208 On 07/02/2019	Bond Future	Sell	2,000	0.00
R208 On 07/02/2019	Bond Future	Buy	2,000	0.00
R208 On 07/02/2019	Bond Future	Sell	2,000	0.00

**R209 Bond Future**

R209 On 07/02/2019	Bond Future	Buy	25	0.00
R209 On 07/02/2019	Bond Future	Sell	25	0.00
R209 On 07/02/2019	Bond Future	Sell	84	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 07/02/2019	Bond Future		Buy	84	0.00
R209 On 07/02/2019	Bond Future		Buy	84	0.00
R209 On 07/02/2019	Bond Future		Sell	84	0.00
R209 On 07/02/2019	Bond Future		Buy	736	0.00
R209 On 07/02/2019	Bond Future		Sell	736	0.00
R209 On 07/02/2019	Bond Future		Sell	1,376	0.00
R209 On 07/02/2019	Bond Future		Buy	1,376	0.00
R209 On 07/02/2019	Bond Future		Buy	1,387	0.00
R209 On 07/02/2019	Bond Future		Sell	1,387	0.00
R209 On 07/02/2019	Bond Future		Buy	3,524	0.00
R209 On 07/02/2019	Bond Future		Sell	3,524	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>50,797</b>	<b>0.00</b>