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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/03/2019

TO DATE : 13/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 02/05/2019			Sell	134	0.00
ALBI On 02/05/2019			Buy	134	0.00
Govi Total Return Index					
GOVI On 02/05/2019	GOVI		Sell	314	0.00
GOVI On 02/05/2019	GOVI		Buy	314	0.00
I2038 Bond Future					
2038 On 02/05/2019			Sell	12	0.00
2038 On 02/05/2019			Buy	12	0.00
2038 On 02/05/2019			Sell	71	0.00
2038 On 02/05/2019			Buy	71	0.00
2038 On 02/05/2019			Buy	83	0.00
2038 On 02/05/2019			Sell	83	0.00

New Inflation Linked Index

IGOV On 02/05/2019	Index Future	Buy	15	0.00
IGOV On 02/05/2019	Index Future	Sell	15	0.00

R186 Bond Future

R186 On 02/05/2019	Bond Future	Sell	4	0.00
R186 On 02/05/2019	Bond Future	Buy	4	0.00
R186 On 02/05/2019	Bond Future	Sell	4	0.00
R186 On 02/05/2019	Bond Future	Buy	4	0.00

R2048 Bond Future

R248 On 02/05/2019	Bond Future	Buy	61	0.00
R248 On 02/05/2019	Bond Future	Sell	61	0.00
R248 On 02/05/2019	Bond Future	Sell	64	0.00
R248 On 02/05/2019	Bond Future	Buy	64	0.00
R248 On 02/05/2019	Bond Future	Sell	199	0.00
R248 On 02/05/2019	Bond Future	Buy	199	0.00
R248 On 02/05/2019	Bond Future	Buy	263	0.00
R248 On 02/05/2019	Bond Future	Sell	263	0.00
R248 On 02/05/2019	Bond Future	Buy	550	0.00
R248 On 02/05/2019	Bond Future	Sell	550	0.00
R248 On 02/05/2019	Bond Future	Buy	611	0.00
R248 On 02/05/2019	Bond Future	Sell	611	0.00

R207 Bond Future

R207 On 02/05/2019	Bond Future	Buy	12	0.00
R207 On 02/05/2019	Bond Future	Sell	12	0.00
R207 On 02/05/2019	Bond Future	Sell	12	0.00
R207 On 02/05/2019	Bond Future	Buy	12	0.00

R212 Bond Future

R212 On 02/05/2019	Bond Future	Buy	2,000	0.00
R212 On 02/05/2019	Bond Future	Sell	2,000	0.00

R213 Bond Future

R213 On 02/05/2019	Bond Future	Sell	576	0.00
R213 On 02/05/2019	Bond Future	Buy	576	0.00
R213 On 02/05/2019	Bond Future	Buy	679	0.00
R213 On 02/05/2019	Bond Future	Sell	679	0.00

Grand Total for Daily Detailed Turnover:**5,664 0.00**