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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/07/2019

TO DATE : 04/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 01/08/2019	Index Future		Buy	3	0.00
ALBI On 01/08/2019	Index Future		Sell	3	0.00
ALBI On 01/08/2019	Index Future		Buy	14	0.00
ALBI On 01/08/2019	Index Future		Sell	14	0.00
ALBI On 01/08/2019	Index Future		Buy	17	0.00
ALBI On 01/08/2019	Index Future		Sell	17	0.00
Govi Total Return Index					
GOVI On 07/11/2019	GOVI		Buy	44	0.00
GOVI On 07/11/2019	GOVI		Sell	44	0.00
R186 Bond Future					
R186 On 01/08/2019	Bond Future		Buy	376	0.00
R186 On 01/08/2019	Bond Future		Sell	376	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future	Buy	179	0.00
R035 On 01/08/2019	Bond Future	Sell	179	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future	Buy	264	0.00
2040 On 01/08/2019	Bond Future	Sell	264	0.00
2040 On 01/08/2019	Bond Future	Sell	264	0.00
2040 On 01/08/2019	Bond Future	Buy	264	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future	Sell	39	0.00
2044 On 01/08/2019	Bond Future	Buy	39	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future	Sell	120	0.00
R248 On 01/08/2019	Bond Future	Buy	120	0.00
R248 On 01/08/2019	Bond Future	Sell	200	0.00
R248 On 01/08/2019	Bond Future	Buy	200	0.00
R248 On 01/08/2019	Bond Future	Sell	320	0.00
R248 On 01/08/2019	Bond Future	Buy	320	0.00

R209 Bond Future

R209 On 01/08/2019	Bond Future	Sell	26	0.00
R209 On 01/08/2019	Bond Future	Buy	26	0.00
R209 On 01/08/2019	Bond Future	Sell	27	0.00
R209 On 01/08/2019	Bond Future	Buy	27	0.00
R209 On 01/08/2019	Bond Future	Sell	67	0.00
R209 On 01/08/2019	Bond Future	Buy	67	0.00
R209 On 01/08/2019	Bond Future	Buy	120	0.00
R209 On 01/08/2019	Bond Future	Sell	120	0.00

R213 Bond Future

R213 On 01/08/2019	Bond Future	Sell	47	0.00
R213 On 01/08/2019	Bond Future	Buy	47	0.00
R213 On 01/08/2019	Bond Future	Sell	301	0.00
R213 On 01/08/2019	Bond Future	Buy	301	0.00

Grand Total for Daily Detailed Turnover:**2,428 0.00**