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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/10/2019

TO DATE : 03/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 07/11/2019	Index Future		Sell	7	0.00
ALBI On 07/11/2019	Index Future		Buy	7	0.00
ALBI On 07/11/2019	Index Future		Sell	7	0.00
ALBI On 07/11/2019	Index Future		Buy	7	0.00

New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Sell	3	0.00
IGOV On 07/11/2019	Index Future		Buy	3	0.00
IGOV On 07/11/2019	Index Future		Buy	3	0.00
IGOV On 07/11/2019	Index Future		Sell	3	0.00

R186 Bond Future

R186 On 07/11/2019	Bond Future		Sell	78	0.00
R186 On 07/11/2019	Bond Future		Buy	78	0.00

R186 On 07/11/2019	Bond Future	Buy	78	0.00
R186 On 07/11/2019	Bond Future	Sell	78	0.00
R2035 Bond Future				
R035 On 07/11/2019	Bond Future	Buy	1	0.00
R035 On 07/11/2019	Bond Future	Sell	1	0.00
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	Buy	370	0.00
R035 On 07/11/2019	Bond Future	Sell	370	0.00
R035 On 07/11/2019	Bond Future	Sell	509	0.00
R035 On 07/11/2019	Bond Future	Buy	509	0.00
R035 On 07/11/2019	Bond Future	Buy	850	0.00
R035 On 07/11/2019	Bond Future	Sell	850	0.00
R035 On 07/11/2019	Bond Future	Sell	1,220	0.00
R035 On 07/11/2019	Bond Future	Buy	1,220	0.00
R2037 Bond Future				
2037 On 07/11/2019	Bond Future	Sell	22	0.00
2037 On 07/11/2019	Bond Future	Buy	22	0.00
2037 On 07/11/2019	Bond Future	Buy	22	0.00
2037 On 07/11/2019	Bond Future	Sell	22	0.00
R209 Bond Future				
R209 On 07/11/2019	Bond Future	Buy	60	0.00
R209 On 07/11/2019	Bond Future	Sell	60	0.00
R209 On 07/11/2019	Bond Future	Buy	265	0.00
R209 On 07/11/2019	Bond Future	Sell	265	0.00
R209 On 07/11/2019	Bond Future	Buy	265	0.00
R209 On 07/11/2019	Bond Future	Sell	265	0.00
Grand Total for Daily Detailed Turnover:			3,761	0.00