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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/05/2019

TO DATE : 27/05/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 01/08/2019	GOVI		Sell	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
GOVI On 01/08/2019	GOVI		Sell	1	0.00

New Inflation Linked Index

IGOV On 07/11/2019	Index Future		Sell	1	0.00
IGOV On 07/11/2019	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future		Buy	16	0.00
R186 On 01/08/2019	Bond Future		Sell	16	0.00
R186 On 01/08/2019	Bond Future		Buy	22	0.00
R186 On 01/08/2019	Bond Future		Sell	22	0.00

R186 On 01/08/2019	Bond Future	Buy	26	0.00
R186 On 01/08/2019	Bond Future	Sell	26	0.00
R186 On 01/08/2019	Bond Future	Buy	38	0.00
R186 On 01/08/2019	Bond Future	Sell	38	0.00
R186 On 01/08/2019	Bond Future	Buy	56	0.00
R186 On 01/08/2019	Bond Future	Sell	56	0.00
R186 On 01/08/2019	Bond Future	Buy	73	0.00
R186 On 01/08/2019	Bond Future	Sell	73	0.00
R186 On 01/08/2019	Bond Future	Buy	82	0.00
R186 On 01/08/2019	Bond Future	Sell	82	0.00
R186 On 01/08/2019	Bond Future	Buy	314	0.00
R186 On 01/08/2019	Bond Future	Sell	314	0.00
R186 On 01/08/2019	Bond Future	Buy	437	0.00
R186 On 01/08/2019	Bond Future	Sell	437	0.00
R186 On 01/08/2019	Bond Future	Sell	988	0.00
R186 On 01/08/2019	Bond Future	Buy	988	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Buy	10	0.00
2030 On 01/08/2019	Bond Future	Sell	10	0.00
2030 On 01/08/2019	Bond Future	Buy	12	0.00
2030 On 01/08/2019	Bond Future	Sell	12	0.00
2030 On 01/08/2019	Bond Future	Buy	45	0.00
2030 On 01/08/2019	Bond Future	Sell	45	0.00
2030 On 01/08/2019	Bond Future	Buy	104	0.00
2030 On 01/08/2019	Bond Future	Sell	104	0.00
2030 On 01/08/2019	Bond Future	Buy	171	0.00
2030 On 01/08/2019	Bond Future	Sell	171	0.00

R2037 Bond Future

2037 On 01/08/2019	Bond Future	Buy	72	0.00
2037 On 01/08/2019	Bond Future	Sell	72	0.00
2037 On 01/08/2019	Bond Future	Buy	134	0.00
2037 On 01/08/2019	Bond Future	Sell	134	0.00
2037 On 01/08/2019	Bond Future	Sell	206	0.00
2037 On 01/08/2019	Bond Future	Buy	206	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future	Sell	5	0.00
2044 On 01/08/2019	Bond Future	Buy	5	0.00
2044 On 01/08/2019	Bond Future	Sell	5	0.00
2044 On 01/08/2019	Bond Future	Buy	5	0.00

Grand Total for Daily Detailed Turnover:

2,819 0.00