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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/08/2019

TO DATE : 05/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
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
ALBI On 07/11/2019	Index Future		Sell	7	0.00
<b>I2038 Bond Future</b>					
2038 On 07/11/2019	Bond Future		Buy	120	0.00
2038 On 07/11/2019	Bond Future		Sell	120	0.00
2038 On 07/11/2019	Bond Future		Buy	120	0.00
2038 On 07/11/2019	Bond Future		Sell	120	0.00
<b>R186 Bond Future</b>					
R186 On 07/11/2019	Bond Future		Buy	3	0.00
R186 On 07/11/2019	Bond Future		Sell	3	0.00

R186 On 07/11/2019	Bond Future	Sell	4	0.00
R186 On 07/11/2019	Bond Future	Buy	4	0.00
R186 On 07/11/2019	Bond Future	Buy	6	0.00
R186 On 07/11/2019	Bond Future	Sell	6	0.00
R186 On 07/11/2019	Bond Future	Buy	9	0.00
R186 On 07/11/2019	Bond Future	Sell	9	0.00
R186 On 07/11/2019	Bond Future	Buy	13	0.00
R186 On 07/11/2019	Bond Future	Sell	13	0.00
R186 On 07/11/2019	Bond Future	Buy	23	0.00
R186 On 07/11/2019	Bond Future	Sell	23	0.00
R186 On 07/11/2019	Bond Future	Buy	24	0.00
R186 On 07/11/2019	Bond Future	Sell	24	0.00
R186 On 07/11/2019	Bond Future	Buy	25	0.00
R186 On 07/11/2019	Bond Future	Sell	25	0.00
R186 On 07/11/2019	Bond Future	Buy	42	0.00
R186 On 07/11/2019	Bond Future	Sell	42	0.00
R186 On 07/11/2019	Bond Future	Buy	45	0.00
R186 On 07/11/2019	Bond Future	Sell	45	0.00
R186 On 07/11/2019	Bond Future	Buy	62	0.00
R186 On 07/11/2019	Bond Future	Sell	62	0.00
R186 On 07/11/2019	Bond Future	Buy	88	0.00
R186 On 07/11/2019	Bond Future	Sell	88	0.00
R186 On 07/11/2019	Bond Future	Sell	89	0.00
R186 On 07/11/2019	Bond Future	Buy	89	0.00
R186 On 07/11/2019	Bond Future	Sell	89	0.00
R186 On 07/11/2019	Bond Future	Buy	89	0.00
R186 On 07/11/2019	Bond Future	Buy	97	0.00
R186 On 07/11/2019	Bond Future	Sell	97	0.00
R186 On 07/11/2019	Bond Future	Buy	100	0.00
R186 On 07/11/2019	Bond Future	Sell	100	0.00
R186 On 07/11/2019	Bond Future	Sell	100	0.00
R186 On 07/11/2019	Bond Future	Buy	100	0.00
R186 On 07/11/2019	Bond Future	Sell	112	0.00
R186 On 07/11/2019	Bond Future	Buy	112	0.00
R186 On 07/11/2019	Bond Future	Buy	119	0.00
R186 On 07/11/2019	Bond Future	Sell	119	0.00
R186 On 07/11/2019	Bond Future	Sell	120	0.00
R186 On 07/11/2019	Bond Future	Buy	120	0.00
R186 On 07/11/2019	Bond Future	Buy	132	0.00
R186 On 07/11/2019	Bond Future	Sell	132	0.00
R186 On 07/11/2019	Bond Future	Buy	137	0.00
R186 On 07/11/2019	Bond Future	Sell	137	0.00
R186 On 07/11/2019	Bond Future	Buy	172	0.00
R186 On 07/11/2019	Bond Future	Sell	172	0.00
R186 On 07/11/2019	Bond Future	Sell	230	0.00
R186 On 07/11/2019	Bond Future	Buy	230	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/11/2019	Bond Future		Buy	352	0.00
R186 On 07/11/2019	Bond Future		Sell	352	0.00
R186 On 07/11/2019	Bond Future		Sell	650	0.00
R186 On 07/11/2019	Bond Future		Buy	650	0.00
R186 On 07/11/2019	Bond Future		Buy	865	0.00
R186 On 07/11/2019	Bond Future		Sell	865	0.00
R186 On 07/11/2019	Bond Future		Buy	1,294	0.00
R186 On 07/11/2019	Bond Future		Sell	1,294	0.00
R186 On 07/11/2019	Bond Future		Sell	1,510	0.00
R186 On 07/11/2019	Bond Future		Buy	1,510	0.00
<b>R2023 Bond Future</b>					
R023 On 07/11/2019	Bond Future		Sell	40	0.00
R023 On 07/11/2019	Bond Future		Buy	40	0.00
R023 On 07/11/2019	Bond Future		Sell	70	0.00
R023 On 07/11/2019	Bond Future		Buy	70	0.00
R023 On 07/11/2019	Bond Future		Buy	110	0.00
R023 On 07/11/2019	Bond Future		Sell	110	0.00
<b>R2037 Bond Future</b>					
2037 On 07/11/2019	Bond Future		Sell	6	0.00
2037 On 07/11/2019	Bond Future		Buy	6	0.00
2037 On 07/11/2019	Bond Future		Sell	8	0.00
2037 On 07/11/2019	Bond Future		Buy	8	0.00
2037 On 07/11/2019	Bond Future		Sell	15	0.00
2037 On 07/11/2019	Bond Future		Buy	15	0.00
2037 On 07/11/2019	Bond Future		Sell	20	0.00
2037 On 07/11/2019	Bond Future		Buy	20	0.00
2037 On 07/11/2019	Bond Future		Sell	20	0.00
2037 On 07/11/2019	Bond Future		Buy	20	0.00
2037 On 07/11/2019	Bond Future		Sell	50	0.00
2037 On 07/11/2019	Bond Future		Buy	50	0.00
2037 On 07/11/2019	Bond Future		Sell	94	0.00
2037 On 07/11/2019	Bond Future		Buy	94	0.00
2037 On 07/11/2019	Bond Future		Sell	100	0.00
2037 On 07/11/2019	Bond Future		Buy	100	0.00
2037 On 07/11/2019	Bond Future		Sell	740	0.00
2037 On 07/11/2019	Bond Future		Buy	740	0.00
2037 On 07/11/2019	Bond Future		Buy	1,053	0.00
2037 On 07/11/2019	Bond Future		Sell	1,053	0.00

**R2040 Bond Future**

2040 On 07/11/2019	Bond Future	Sell	41	0.00
2040 On 07/11/2019	Bond Future	Buy	41	0.00
2040 On 07/11/2019	Bond Future	Buy	41	0.00
2040 On 07/11/2019	Bond Future	Sell	41	0.00

**R2044 Bond Future**

2044 On 07/11/2019	Bond Future	Buy	10	0.00
2044 On 07/11/2019	Bond Future	Sell	10	0.00
2044 On 07/11/2019	Bond Future	Sell	17	0.00
2044 On 07/11/2019	Bond Future	Buy	17	0.00
2044 On 07/11/2019	Bond Future	Sell	26	0.00
2044 On 07/11/2019	Bond Future	Buy	26	0.00
2044 On 07/11/2019	Bond Future	Sell	30	0.00
2044 On 07/11/2019	Bond Future	Buy	30	0.00
2044 On 07/11/2019	Bond Future	Sell	46	0.00
2044 On 07/11/2019	Bond Future	Buy	46	0.00
2044 On 07/11/2019	Bond Future	Sell	78	0.00
2044 On 07/11/2019	Bond Future	Buy	78	0.00
2044 On 07/11/2019	Bond Future	Sell	207	0.00
2044 On 07/11/2019	Bond Future	Buy	207	0.00

**R209 Bond Future**

R209 On 07/11/2019	Bond Future	Buy	10	0.00
R209 On 07/11/2019	Bond Future	Sell	10	0.00
R209 On 07/11/2019	Bond Future	Buy	10	0.00
R209 On 07/11/2019	Bond Future	Sell	10	0.00
R209 On 07/11/2019	Bond Future	Sell	51	0.00
R209 On 07/11/2019	Bond Future	Buy	51	0.00
R209 On 07/11/2019	Bond Future	Sell	60	0.00
R209 On 07/11/2019	Bond Future	Buy	60	0.00
R209 On 07/11/2019	Bond Future	Sell	151	0.00
R209 On 07/11/2019	Bond Future	Buy	151	0.00
R209 On 07/11/2019	Bond Future	Buy	211	0.00
R209 On 07/11/2019	Bond Future	Sell	211	0.00
R209 On 07/11/2019	Bond Future	Buy	349	0.00
R209 On 07/11/2019	Bond Future	Sell	349	0.00

**Grand Total for Daily Detailed Turnover:****10,430****0.00**