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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/09/2019

TO DATE : 05/09/2019

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

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

Govi Total Return Index

GOVI On 07/11/2019	GOVI		Sell	1	0.00
GOVI On 07/11/2019	GOVI		Buy	1	0.00

I2038 Bond Future

2038 On 07/11/2019	Bond Future		Buy	85	0.00
2038 On 07/11/2019	Bond Future		Sell	85	0.00

I2050 Bond Future

2050 On 07/11/2019	Bond Future	Buy	135	0.00
2050 On 07/11/2019	Bond Future	Sell	135	0.00
R186 Bond Future				
R186 On 07/11/2019	Bond Future	Buy	258	0.00
R186 On 07/11/2019	Bond Future	Sell	258	0.00
R186 On 07/11/2019	Bond Future	Sell	258	0.00
R186 On 07/11/2019	Bond Future	Buy	258	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Buy	285	0.00
R186 On 07/11/2019	Bond Future	Sell	285	0.00
R2023 Bond Future				
R023 On 07/11/2019	Bond Future	Sell	26	0.00
R023 On 07/11/2019	Bond Future	Buy	26	0.00
R2035 Bond Future				
R035 On 07/11/2019	Bond Future	Sell	473	0.00
R035 On 07/11/2019	Bond Future	Buy	473	0.00
R2040 Bond Future				
2040 On 07/11/2019	Bond Future	Buy	200	0.00
2040 On 07/11/2019	Bond Future	Sell	200	0.00
2040 On 07/11/2019	Bond Future	Buy	2,000	0.00
2040 On 07/11/2019	Bond Future	Sell	2,000	0.00
2040 On 07/11/2019	Bond Future	Sell	2,200	0.00
2040 On 07/11/2019	Bond Future	Buy	2,200	0.00
Grand Total for Daily Detailed Turnover:			7,352	0.00