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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/09/2018

TO DATE : 19/09/2018

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 Bond Future

R186 On 01/11/2018	Bond Future		Sell	2	0.00
R186 On 01/11/2018	Bond Future		Buy	2	0.00
R186 On 01/11/2018	Bond Future		Sell	7	0.00
R186 On 01/11/2018	Bond Future		Buy	7	0.00
R186 On 07/02/2019	Bond Future		Buy	18	0.00
R186 On 07/02/2019	Bond Future		Sell	18	0.00
R186 On 07/02/2019	Bond Future		Buy	20	0.00
R186 On 07/02/2019	Bond Future		Sell	20	0.00
R186 On 07/02/2019	Bond Future		Sell	38	0.00
R186 On 07/02/2019	Bond Future		Buy	38	0.00
R186 On 01/11/2018	Bond Future		Buy	100	0.00
R186 On 01/11/2018	Bond Future		Sell	100	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future			Sell	7	0.00
2030 On 07/02/2019	Bond Future			Buy	7	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Buy	76	0.00
2030 On 07/02/2019	Bond Future	8.90	Call	Sell	76	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Sell	76	0.00
2030 On 07/02/2019	Bond Future	9.60	Call	Buy	76	0.00
2030 On 01/11/2018	Bond Future			Buy	219	0.00
2030 On 01/11/2018	Bond Future			Sell	219	0.00
2030 On 01/11/2018	Bond Future			Sell	219	0.00
2030 On 01/11/2018	Bond Future			Buy	219	0.00
2030 On 01/11/2018	Bond Future			Buy	219	0.00
2030 On 01/11/2018	Bond Future			Sell	219	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future			Sell	19	0.00
2032 On 07/02/2019	Bond Future			Buy	19	0.00
2032 On 01/11/2018	Bond Future			Buy	23	0.00
2032 On 01/11/2018	Bond Future			Sell	23	0.00
2032 On 01/11/2018	Bond Future			Sell	23	0.00
2032 On 01/11/2018	Bond Future			Buy	23	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future			Buy	12	0.00
R035 On 07/02/2019	Bond Future			Sell	12	0.00
R035 On 07/02/2019	Bond Future			Sell	12	0.00
R035 On 07/02/2019	Bond Future			Buy	12	0.00

R2037 Bond Future

2037 On 07/02/2019	Bond Future			Sell	26	0.00
2037 On 07/02/2019	Bond Future			Buy	26	0.00

R2040 Bond Future

2040 On 07/02/2019	Bond Future			Sell	4	0.00
2040 On 07/02/2019	Bond Future			Buy	4	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Sell	150	0.00
2040 On 01/11/2018	Bond Future	10.00	Call	Buy	150	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Buy	150	0.00
2040 On 01/11/2018	Bond Future	9.20	Call	Sell	150	0.00
2040 On 01/11/2018	Bond Future			Buy	470	0.00
2040 On 01/11/2018	Bond Future			Sell	470	0.00
2040 On 01/11/2018	Bond Future			Sell	470	0.00
2040 On 01/11/2018	Bond Future			Buy	470	0.00
2040 On 01/11/2018	Bond Future			Sell	470	0.00
2040 On 01/11/2018	Bond Future			Buy	470	0.00

R2044 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 07/02/2019	Bond Future		Sell	5	0.00
2044 On 07/02/2019	Bond Future		Buy	5	0.00
2044 On 01/11/2018	Bond Future		Sell	11	0.00
2044 On 01/11/2018	Bond Future		Buy	11	0.00
R209 Bond Future					
R209 On 01/11/2018	Bond Future		Sell	10	0.00
R209 On 01/11/2018	Bond Future		Buy	10	0.00
R209 On 01/11/2018	Bond Future		Sell	11	0.00
R209 On 01/11/2018	Bond Future		Buy	11	0.00
R209 On 07/02/2019	Bond Future		Buy	14	0.00
R209 On 07/02/2019	Bond Future		Sell	14	0.00
R209 On 01/11/2018	Bond Future		Sell	19	0.00
R209 On 01/11/2018	Bond Future		Buy	19	0.00
R209 On 01/11/2018	Bond Future		Buy	22	0.00
R209 On 01/11/2018	Bond Future		Sell	22	0.00
R209 On 01/11/2018	Bond Future		Buy	22	0.00
R209 On 01/11/2018	Bond Future		Sell	22	0.00
R209 On 01/11/2018	Bond Future		Buy	38	0.00
R209 On 01/11/2018	Bond Future		Sell	38	0.00
R209 On 01/11/2018	Bond Future		Buy	38	0.00
R209 On 01/11/2018	Bond Future		Sell	38	0.00
R209 On 01/11/2018	Bond Future		Sell	198	0.00
R209 On 01/11/2018	Bond Future		Buy	198	0.00
R209 On 01/11/2018	Bond Future		Sell	238	0.00
R209 On 01/11/2018	Bond Future		Buy	238	0.00
R213 Bond Future					
R213 On 07/02/2019	Bond Future		Sell	4	0.00
R213 On 07/02/2019	Bond Future		Buy	4	0.00
Grand Total for Daily Detailed Turnover:				3,460	0.00