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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/02/2019

TO DATE : 28/02/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2019	Bond Future		Sell	11	0.00
R186 On 02/05/2019	Bond Future		Buy	11	0.00
R186 On 02/05/2019	Bond Future		Sell	30	0.00
R186 On 02/05/2019	Bond Future		Buy	30	0.00
R186 On 02/05/2019	Bond Future		Sell	30	0.00
R186 On 02/05/2019	Bond Future		Buy	30	0.00
R186 On 02/05/2019	Bond Future		Sell	35	0.00
R186 On 02/05/2019	Bond Future		Buy	35	0.00
R186 On 02/05/2019	Bond Future		Sell	46	0.00
R186 On 02/05/2019	Bond Future		Buy	46	0.00
R2023 Bond Future					
R023 On 02/05/2019	Bond Future		Sell	20	0.00
R023 On 02/05/2019	Bond Future		Buy	20	0.00

R023 On 02/05/2019	Bond Future	Sell	40	0.00
R023 On 02/05/2019	Bond Future	Buy	40	0.00
R023 On 02/05/2019	Bond Future	Sell	50	0.00
R023 On 02/05/2019	Bond Future	Buy	50	0.00
R023 On 02/05/2019	Bond Future	Sell	50	0.00
R023 On 02/05/2019	Bond Future	Buy	50	0.00
R023 On 02/05/2019	Bond Future	Sell	70	0.00
R023 On 02/05/2019	Bond Future	Buy	70	0.00
R023 On 02/05/2019	Bond Future	Sell	1,270	0.00
R023 On 02/05/2019	Bond Future	Buy	1,270	0.00
R023 On 02/05/2019	Bond Future	Sell	1,500	0.00
R023 On 02/05/2019	Bond Future	Buy	1,500	0.00
R023 On 02/05/2019	Bond Future	Buy	1,500	0.00
R023 On 02/05/2019	Bond Future	Sell	1,500	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future	Sell	3	0.00
2030 On 02/05/2019	Bond Future	Buy	3	0.00
2030 On 02/05/2019	Bond Future	Buy	5	0.00
2030 On 02/05/2019	Bond Future	Sell	5	0.00

R2032 Bond Future

2032 On 02/05/2019	Bond Future	Buy	278	0.00
2032 On 02/05/2019	Bond Future	Sell	278	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Sell	20	0.00
R035 On 02/05/2019	Bond Future	Buy	20	0.00
R035 On 02/05/2019	Bond Future	Buy	31	0.00
R035 On 02/05/2019	Bond Future	Sell	31	0.00
R035 On 02/05/2019	Bond Future	Sell	31	0.00
R035 On 02/05/2019	Bond Future	Buy	31	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future	Sell	3	0.00
2037 On 02/05/2019	Bond Future	Buy	3	0.00
2037 On 02/05/2019	Bond Future	Buy	3	0.00
2037 On 02/05/2019	Bond Future	Sell	3	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Buy	1	0.00
2040 On 02/05/2019	Bond Future	Sell	1	0.00
2040 On 02/05/2019	Bond Future	Buy	1	0.00
2040 On 02/05/2019	Bond Future	Sell	1	0.00
2040 On 02/05/2019	Bond Future	Buy	21	0.00
2040 On 02/05/2019	Bond Future	Sell	21	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 02/05/2019	Bond Future		Buy	68	0.00
2040 On 02/05/2019	Bond Future		Sell	68	0.00
2040 On 02/05/2019	Bond Future		Buy	71	0.00
2040 On 02/05/2019	Bond Future		Sell	71	0.00
2040 On 02/05/2019	Bond Future		Buy	119	0.00
2040 On 02/05/2019	Bond Future		Sell	119	0.00
2040 On 02/05/2019	Bond Future		Sell	142	0.00
2040 On 02/05/2019	Bond Future		Buy	142	0.00
2040 On 02/05/2019	Bond Future		Buy	297	0.00
2040 On 02/05/2019	Bond Future		Sell	297	0.00
2040 On 02/05/2019	Bond Future		Sell	436	0.00
2040 On 02/05/2019	Bond Future		Buy	436	0.00
R2044 Bond Future					
2044 On 02/05/2019	Bond Future		Sell	207	0.00
2044 On 02/05/2019	Bond Future		Buy	207	0.00
2044 On 02/05/2019	Bond Future		Sell	2,070	0.00
2044 On 02/05/2019	Bond Future		Sell	2,070	0.00
2044 On 02/05/2019	Bond Future		Buy	2,070	0.00
2044 On 02/05/2019	Bond Future		Buy	2,070	0.00
R2048 Bond Future					
R248 On 02/05/2019	Bond Future		Buy	11	0.00
R248 On 02/05/2019	Bond Future		Sell	11	0.00
R248 On 02/05/2019	Bond Future		Buy	220	0.00
R248 On 02/05/2019	Bond Future		Sell	220	0.00
R248 On 02/05/2019	Bond Future		Buy	303	0.00
R248 On 02/05/2019	Bond Future		Sell	303	0.00
R248 On 02/05/2019	Bond Future		Buy	510	0.00
R248 On 02/05/2019	Bond Future		Sell	510	0.00
R248 On 02/05/2019	Bond Future		Buy	3,062	0.00
R248 On 02/05/2019	Bond Future		Sell	3,062	0.00
R248 On 02/05/2019	Bond Future		Buy	4,106	0.00
R248 On 02/05/2019	Bond Future		Sell	4,106	0.00
R207 Bond Future					
R207 On 02/05/2019	Bond Future		Sell	4	0.00
R207 On 02/05/2019	Bond Future		Buy	4	0.00
R207 On 02/05/2019	Bond Future		Sell	6	0.00
R207 On 02/05/2019	Bond Future		Buy	6	0.00
R207 On 02/05/2019	Bond Future		Sell	253	0.00

R207 On 02/05/2019	Bond Future	Buy	253	0.00
R207 On 02/05/2019	Bond Future	Buy	263	0.00
R207 On 02/05/2019	Bond Future	Sell	263	0.00

R208 Bond Futures

R208 On 02/05/2019	Bond Future	Sell	17	0.00
R208 On 02/05/2019	Bond Future	Buy	17	0.00
R208 On 02/05/2019	Bond Future	Buy	20	0.00
R208 On 02/05/2019	Bond Future	Sell	20	0.00
R208 On 02/05/2019	Bond Future	Buy	40	0.00
R208 On 02/05/2019	Bond Future	Sell	40	0.00
R208 On 02/05/2019	Bond Future	Sell	44	0.00
R208 On 02/05/2019	Bond Future	Buy	44	0.00
R208 On 02/05/2019	Bond Future	Buy	50	0.00
R208 On 02/05/2019	Bond Future	Sell	50	0.00
R208 On 02/05/2019	Bond Future	Buy	50	0.00
R208 On 02/05/2019	Bond Future	Sell	50	0.00
R208 On 02/05/2019	Bond Future	Buy	70	0.00
R208 On 02/05/2019	Bond Future	Sell	70	0.00
R208 On 02/05/2019	Bond Future	Sell	135	0.00
R208 On 02/05/2019	Bond Future	Buy	135	0.00
R208 On 02/05/2019	Bond Future	Sell	196	0.00
R208 On 02/05/2019	Bond Future	Buy	196	0.00
R208 On 02/05/2019	Bond Future	Buy	1,270	0.00
R208 On 02/05/2019	Bond Future	Sell	1,270	0.00
R208 On 02/05/2019	Bond Future	Sell	1,500	0.00
R208 On 02/05/2019	Bond Future	Buy	1,500	0.00
R208 On 02/05/2019	Bond Future	Buy	1,500	0.00
R208 On 02/05/2019	Bond Future	Sell	1,500	0.00

R209 Bond Future

R209 On 02/05/2019	Bond Future	Buy	7	0.00
R209 On 02/05/2019	Bond Future	Sell	7	0.00
R209 On 02/05/2019	Bond Future	Sell	7	0.00
R209 On 02/05/2019	Bond Future	Buy	7	0.00

R214 Bond Future

R214 On 02/05/2019	Bond Future	Buy	2,300	0.00
R214 On 02/05/2019	Bond Future	Sell	2,300	0.00
R214 On 02/05/2019	Bond Future	Buy	2,300	0.00
R214 On 02/05/2019	Bond Future	Sell	2,300	0.00
R214 On 02/05/2019	Bond Future	Buy	2,300	0.00
R214 On 02/05/2019	Bond Future	Sell	2,300	0.00

Grand Total for Daily Detailed Turnover: 31,073 0.00