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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/10/2019 **TO DATE : 02/10/2019**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 07/11/2019 Bond Future			Sell	100	0.00
2025 On 07/11/2019 Bond Future			Buy	100	0.00
2025 On 07/11/2019 Bond Future			Buy	100	0.00
2025 On 07/11/2019 Bond Future			Sell	100	0.00
I2029 Bond Future					
2029 On 07/11/2019 Bond Future			Buy	150	0.00
2029 On 07/11/2019 Bond Future			Sell	150	0.00
2029 On 07/11/2019 Bond Future			Buy	150	0.00
2029 On 07/11/2019 Bond Future			Sell	150	0.00
R2030 Bond Future					
2030 On 07/11/2019 Bond Future			Buy	58	0.00
2030 On 07/11/2019 Bond Future			Sell	58	0.00

2030 On 07/11/2019 Bond Future	Buy	58	0.00
2030 On 07/11/2019 Bond Future	Sell	58	0.00
R2035 Bond Future			
R035 On 07/11/2019 Bond Future	Sell	40	0.00
R035 On 07/11/2019 Bond Future	Buy	40	0.00
R035 On 07/11/2019 Bond Future	Buy	40	0.00
R035 On 07/11/2019 Bond Future	Sell	40	0.00
R2048 Bond Future			
R248 On 07/11/2019 Bond Future	Buy	500	0.00
R248 On 07/11/2019 Bond Future	Sell	500	0.00
R248 On 07/11/2019 Bond Future	Sell	500	0.00
R248 On 07/11/2019 Bond Future	Buy	500	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	Sell	10	0.00
R209 On 07/11/2019 Bond Future	Buy	10	0.00
R209 On 07/11/2019 Bond Future	Sell	60	0.00
R209 On 07/11/2019 Bond Future	Buy	60	0.00
R214 Bond Future			
R214 On 07/11/2019 Bond Future	Buy	146	0.00
R214 On 07/11/2019 Bond Future	Sell	146	0.00
Grand Total for Daily Detailed Turnover:		**1,922**	**0.00**