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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/09/2018

TO DATE : 12/09/2018

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

R186 On 07/02/2019	Bond Future		Buy	10	0.00
R186 On 07/02/2019	Bond Future		Sell	10	0.00
R186 On 07/02/2019	Bond Future		Sell	10	0.00
R186 On 07/02/2019	Bond Future		Buy	10	0.00
R186 On 07/02/2019	Bond Future		Buy	10	0.00
R186 On 07/02/2019	Bond Future		Sell	10	0.00
R186 On 07/02/2019	Bond Future		Buy	35	0.00
R186 On 07/02/2019	Bond Future		Sell	35	0.00
R186 On 07/02/2019	Bond Future		Buy	35	0.00
R186 On 07/02/2019	Bond Future		Sell	35	0.00
R186 On 07/02/2019	Bond Future		Sell	35	0.00
R186 On 07/02/2019	Bond Future		Buy	35	0.00
R186 On 07/02/2019	Bond Future		Buy	45	0.00
R186 On 07/02/2019	Bond Future		Sell	45	0.00

R186 On 07/02/2019	Bond Future		Buy	45	0.00
R186 On 07/02/2019	Bond Future		Sell	45	0.00
R186 On 07/02/2019	Bond Future		Buy	45	0.00
R186 On 07/02/2019	Bond Future		Sell	45	0.00
R186 On 01/11/2018	Bond Future		Buy	55	0.00
R186 On 01/11/2018	Bond Future		Sell	55	0.00

R2030 Bond Future

2030 On 07/02/2019	Bond Future		Buy	4	0.00
2030 On 07/02/2019	Bond Future		Sell	4	0.00
2030 On 07/02/2019	Bond Future		Sell	4	0.00
2030 On 07/02/2019	Bond Future		Buy	4	0.00
2030 On 07/02/2019	Bond Future		Buy	4	0.00
2030 On 07/02/2019	Bond Future		Sell	4	0.00
2030 On 01/11/2018	Bond Future	9.60	Call	50	0.00
2030 On 01/11/2018	Bond Future	9.60	Call	50	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	50	0.00
2030 On 01/11/2018	Bond Future	8.90	Call	50	0.00

R2032 Bond Future

2032 On 07/02/2019	Bond Future		Buy	11	0.00
2032 On 07/02/2019	Bond Future		Sell	11	0.00
2032 On 07/02/2019	Bond Future		Buy	11	0.00
2032 On 07/02/2019	Bond Future		Sell	11	0.00
2032 On 07/02/2019	Bond Future		Buy	11	0.00
2032 On 07/02/2019	Bond Future		Sell	11	0.00

R2035 Bond Future

R035 On 07/02/2019	Bond Future		Buy	8	0.00
R035 On 07/02/2019	Bond Future		Sell	8	0.00
R035 On 07/02/2019	Bond Future		Buy	8	0.00
R035 On 07/02/2019	Bond Future		Sell	8	0.00
R035 On 07/02/2019	Bond Future		Sell	80	0.00
R035 On 07/02/2019	Bond Future		Buy	80	0.00

R2037 Bond Future

2037 On 07/02/2019	Bond Future		Buy	17	0.00
2037 On 07/02/2019	Bond Future		Sell	17	0.00
2037 On 07/02/2019	Bond Future		Sell	17	0.00
2037 On 07/02/2019	Bond Future		Buy	17	0.00
2037 On 07/02/2019	Bond Future		Buy	17	0.00
2037 On 07/02/2019	Bond Future		Sell	17	0.00
2037 On 01/11/2018	Bond Future		Sell	70	0.00
2037 On 01/11/2018	Bond Future		Buy	70	0.00
2037 On 01/11/2018	Bond Future		Sell	70	0.00
2037 On 01/11/2018	Bond Future		Buy	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 07/02/2019			Buy	6	0.00
2040 On 07/02/2019			Sell	6	0.00
2040 On 07/02/2019			Sell	6	0.00
2040 On 07/02/2019			Buy	6	0.00
2040 On 07/02/2019			Sell	6	0.00
2040 On 07/02/2019			Buy	6	0.00
2040 On 01/11/2018	10.00	Call	Sell	100	0.00
2040 On 01/11/2018	10.00	Call	Buy	100	0.00
2040 On 01/11/2018	9.20	Call	Buy	100	0.00
2040 On 01/11/2018	9.20	Call	Sell	100	0.00
R2044 Bond Future					
2044 On 07/02/2019			Buy	6	0.00
2044 On 07/02/2019			Sell	6	0.00
2044 On 07/02/2019			Buy	6	0.00
2044 On 07/02/2019			Sell	6	0.00
2044 On 07/02/2019			Sell	6	0.00
2044 On 07/02/2019			Buy	6	0.00
R209 Bond Future					
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 07/02/2019			Sell	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 07/02/2019			Buy	9	0.00
R209 On 01/11/2018			Buy	21	0.00
R209 On 01/11/2018			Sell	21	0.00
R209 On 01/11/2018			Buy	24	0.00
R209 On 01/11/2018			Sell	24	0.00
R209 On 01/11/2018			Buy	24	0.00
R209 On 01/11/2018			Sell	24	0.00
R209 On 01/11/2018			Buy	25	0.00

