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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/03/2019

TO DATE : 14/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 02/05/2019	Bond Future		Sell	10	0.00
R186 On 02/05/2019	Bond Future		Buy	10	0.00
R186 On 02/05/2019	Bond Future		Buy	2,500	0.00
R186 On 02/05/2019	Bond Future		Sell	2,500	0.00
R186 On 02/05/2019	Bond Future		Sell	2,500	0.00
R186 On 02/05/2019	Bond Future		Buy	2,500	0.00
R197 Bond Future					
R197 On 01/08/2019	Bond Future		Sell	40	0.00
R197 On 01/08/2019	Bond Future		Buy	40	0.00
R2030 Bond Future					
2030 On 02/05/2019	Bond Future		Sell	35	0.00
2030 On 02/05/2019	Bond Future		Buy	35	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future	Buy	70	0.00
R035 On 02/05/2019	Bond Future	Sell	70	0.00
R035 On 02/05/2019	Bond Future	Buy	157	0.00
R035 On 02/05/2019	Bond Future	Sell	157	0.00
R035 On 02/05/2019	Bond Future	Buy	273	0.00
R035 On 02/05/2019	Bond Future	Sell	273	0.00
R035 On 02/05/2019	Bond Future	Buy	500	0.00
R035 On 02/05/2019	Bond Future	Sell	500	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future	Buy	109	0.00
2037 On 02/05/2019	Bond Future	Sell	109	0.00
2037 On 02/05/2019	Bond Future	Buy	185	0.00
2037 On 02/05/2019	Bond Future	Sell	185	0.00
2037 On 02/05/2019	Bond Future	Buy	716	0.00
2037 On 02/05/2019	Bond Future	Sell	716	0.00
2037 On 02/05/2019	Bond Future	Buy	1,400	0.00
2037 On 02/05/2019	Bond Future	Sell	1,400	0.00
2037 On 02/05/2019	Bond Future	Buy	2,410	0.00
2037 On 02/05/2019	Bond Future	Sell	2,410	0.00

R2040 Bond Future

2040 On 02/05/2019	Bond Future	Buy	7	0.00
2040 On 02/05/2019	Bond Future	Sell	7	0.00
2040 On 02/05/2019	Bond Future	Buy	44	0.00
2040 On 02/05/2019	Bond Future	Sell	44	0.00
2040 On 02/05/2019	Bond Future	Buy	54	0.00
2040 On 02/05/2019	Bond Future	Sell	54	0.00
2040 On 02/05/2019	Bond Future	Buy	75	0.00
2040 On 02/05/2019	Bond Future	Sell	75	0.00
2040 On 02/05/2019	Bond Future	Buy	216	0.00
2040 On 02/05/2019	Bond Future	Sell	216	0.00
2040 On 02/05/2019	Bond Future	Buy	396	0.00
2040 On 02/05/2019	Bond Future	Sell	396	0.00

R2044 Bond Future

2044 On 02/05/2019	Bond Future	Buy	23	0.00
2044 On 02/05/2019	Bond Future	Sell	23	0.00
2044 On 02/05/2019	Bond Future	Sell	23	0.00
2044 On 02/05/2019	Bond Future	Buy	23	0.00
2044 On 02/05/2019	Bond Future	Buy	144	0.00
2044 On 02/05/2019	Bond Future	Sell	144	0.00
2044 On 02/05/2019	Bond Future	Sell	144	0.00
2044 On 02/05/2019	Bond Future	Buy	144	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2048 Bond Future					
R248 On 02/05/2019	Bond Future		Buy	1,791	0.00
R248 On 02/05/2019	Bond Future		Sell	1,791	0.00
R248 On 02/05/2019	Bond Future		Sell	1,791	0.00
R248 On 02/05/2019	Bond Future		Buy	1,791	0.00
R209 Bond Future					
R209 On 02/05/2019	Bond Future		Buy	5	0.00
R209 On 02/05/2019	Bond Future		Sell	5	0.00
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		Buy	10	0.00
R209 On 02/05/2019	Bond Future		Sell	10	0.00
R209 On 02/05/2019	Bond Future		Buy	78	0.00
R209 On 02/05/2019	Bond Future		Sell	78	0.00
R209 On 02/05/2019	Bond Future		Buy	100	0.00
R209 On 02/05/2019	Bond Future		Sell	100	0.00
R210 Bond Future					
R210 On 02/05/2019	Bond Future		Buy	320	0.00
R210 On 02/05/2019	Bond Future		Sell	320	0.00
R213 Bond Future					
R213 On 02/05/2019	Bond Future		Buy	791	0.00
R213 On 02/05/2019	Bond Future		Sell	791	0.00
Grand Total for Daily Detailed Turnover:				16,924	0.00