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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/03/2019

TO DATE : 27/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 02/05/2019	Index Future		Buy	5	0.00
IGOV On 02/05/2019	Index Future		Sell	5	0.00
IGOV On 02/05/2019	Index Future		Buy	10	0.00
IGOV On 02/05/2019	Index Future		Sell	10	0.00
IGOV On 02/05/2019	Index Future		Buy	15	0.00
IGOV On 02/05/2019	Index Future		Sell	15	0.00

R186 Bond Future

R186 On 02/05/2019	Bond Future		Buy	10	0.00
R186 On 02/05/2019	Bond Future		Sell	10	0.00
R186 On 02/05/2019	Bond Future		Buy	13	0.00
R186 On 02/05/2019	Bond Future		Sell	13	0.00
R186 On 02/05/2019	Bond Future		Sell	17	0.00
R186 On 02/05/2019	Bond Future		Buy	17	0.00

R186 On 01/08/2019	Bond Future	8.70	Call	Sell	17	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	17	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	17	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	17	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	17	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	17	0.00
R186 On 02/05/2019	Bond Future			Sell	23	0.00
R186 On 02/05/2019	Bond Future			Buy	23	0.00
R186 On 02/05/2019	Bond Future			Buy	28	0.00
R186 On 02/05/2019	Bond Future			Sell	28	0.00
R186 On 02/05/2019	Bond Future			Buy	29	0.00
R186 On 02/05/2019	Bond Future			Sell	29	0.00
R186 On 02/05/2019	Bond Future			Sell	29	0.00
R186 On 02/05/2019	Bond Future			Buy	29	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 01/08/2019	Bond Future	8.70	Call	Sell	31	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	31	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	31	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	31	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	31	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	31	0.00
R186 On 02/05/2019	Bond Future			Buy	33	0.00
R186 On 02/05/2019	Bond Future			Sell	33	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	34	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	34	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	34	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	34	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	34	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	34	0.00
R186 On 02/05/2019	Bond Future			Buy	41	0.00
R186 On 02/05/2019	Bond Future			Sell	41	0.00
R186 On 02/05/2019	Bond Future			Sell	45	0.00
R186 On 02/05/2019	Bond Future			Buy	45	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	57	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	57	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	57	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	57	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	57	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	57	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	63	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	63	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	63	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	63	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	63	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	63	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	75	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	75	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	75	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	75	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	75	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	75	0.00
R186 On 02/05/2019	Bond Future			Sell	85	0.00
R186 On 02/05/2019	Bond Future			Buy	85	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	87	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	87	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	87	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	87	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	87	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	87	0.00
R186 On 02/05/2019	Bond Future			Sell	100	0.00
R186 On 02/05/2019	Bond Future			Buy	100	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	102	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	102	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	102	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	102	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	102	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	102	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	108	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	108	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	108	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	108	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	108	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	108	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	110	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	110	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	110	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	110	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	110	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	110	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	134	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	134	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	134	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	134	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	134	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	134	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	137	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	137	0.00

R186 On 01/08/2019	Bond Future	8.38	Call	Buy	137	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	137	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	137	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	137	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	203	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	203	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	203	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	203	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	203	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	203	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	216	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	216	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	216	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	216	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	216	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	216	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	250	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	250	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	250	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	250	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	250	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	250	0.00
R186 On 02/05/2019	Bond Future			Buy	333	0.00
R186 On 02/05/2019	Bond Future			Sell	333	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	392	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	392	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	392	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	392	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	392	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	392	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	417	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	417	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	417	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	417	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	417	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	417	0.00
R186 On 02/05/2019	Bond Future			Buy	540	0.00
R186 On 02/05/2019	Bond Future			Sell	540	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	722	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	722	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	722	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	722	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	722	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	722	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	752	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	752	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	752	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	752	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	752	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	752	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	826	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	826	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	826	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	826	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	826	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	826	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	856	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	856	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	856	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	856	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	856	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	856	0.00
R186 On 02/05/2019	Bond Future			Buy	1,000	0.00
R186 On 02/05/2019	Bond Future			Sell	1,000	0.00
R186 On 02/05/2019	Bond Future			Buy	1,593	0.00
R186 On 02/05/2019	Bond Future			Sell	1,593	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	2,278	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	2,278	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	2,278	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	2,278	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	2,278	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	2,278	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	4,425	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	4,425	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	4,425	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	4,425	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	4,425	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	4,425	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	4,538	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	4,538	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	4,538	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	4,538	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	4,538	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	4,538	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	16,830	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	16,830	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	16,830	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	16,830	0.00

R186 On 01/08/2019	Bond Future	9.22	Put	Buy	16,830	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	16,830	0.00

R2023 Bond Future

R023 On 02/05/2019	Bond Future			Sell	179	0.00
R023 On 02/05/2019	Bond Future			Buy	179	0.00
R023 On 02/05/2019	Bond Future			Sell	539	0.00
R023 On 02/05/2019	Bond Future			Buy	539	0.00

R2030 Bond Future

2030 On 02/05/2019	Bond Future			Buy	687	0.00
2030 On 02/05/2019	Bond Future			Sell	687	0.00

R2032 Bond Future

2032 On 02/05/2019	Bond Future			Buy	28	0.00
2032 On 02/05/2019	Bond Future			Sell	28	0.00
2032 On 02/05/2019	Bond Future			Buy	615	0.00
2032 On 02/05/2019	Bond Future			Sell	615	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future			Sell	76	0.00
R035 On 02/05/2019	Bond Future			Buy	76	0.00
R035 On 02/05/2019	Bond Future			Sell	138	0.00
R035 On 02/05/2019	Bond Future			Buy	138	0.00
R035 On 02/05/2019	Bond Future			Buy	138	0.00
R035 On 02/05/2019	Bond Future			Sell	138	0.00

R2037 Bond Future

2037 On 02/05/2019	Bond Future			Buy	42	0.00
2037 On 02/05/2019	Bond Future			Sell	42	0.00

R208 Bond Futures

R208 On 02/05/2019	Bond Future			Buy	112	0.00
R208 On 02/05/2019	Bond Future			Sell	112	0.00

R209 Bond Future

R209 On 02/05/2019	Bond Future			Buy	80	0.00
R209 On 02/05/2019	Bond Future			Sell	80	0.00
R209 On 02/05/2019	Bond Future			Buy	90	0.00
R209 On 02/05/2019	Bond Future			Sell	90	0.00
R209 On 02/05/2019	Bond Future			Buy	170	0.00
R209 On 02/05/2019	Bond Future			Sell	170	0.00
R209 On 02/05/2019	Bond Future			Buy	517	0.00
R209 On 02/05/2019	Bond Future			Sell	517	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 Bond Future					
R213 On 02/05/2019	Bond Future		Buy	421	0.00
R213 On 02/05/2019	Bond Future		Sell	421	0.00
R214 Bond Future					
R214 On 02/05/2019	Bond Future		Buy	271	0.00
R214 On 02/05/2019	Bond Future		Sell	271	0.00
Grand Total for Daily Detailed Turnover:				109,062	0.00