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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/03/2019

TO DATE : 28/03/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 01/08/2019	Index Future		Sell	2	0.00
ALBI On 01/08/2019	Index Future		Buy	2	0.00
ALBI On 01/08/2019	Index Future		Sell	4	0.00
ALBI On 01/08/2019	Index Future		Buy	4	0.00
ALBI On 01/08/2019	Index Future		Sell	6	0.00
ALBI On 01/08/2019	Index Future		Buy	6	0.00
<b>R186 Bond Future</b>					
R186 On 01/08/2019	Bond Future	8.70	Call Sell	9	0.00
R186 On 01/08/2019	Bond Future	8.70	Call Buy	9	0.00
R186 On 01/08/2019	Bond Future	8.38	Call Buy	9	0.00
R186 On 01/08/2019	Bond Future	8.38	Call Sell	9	0.00
R186 On 01/08/2019	Bond Future	9.22	Put Buy	9	0.00
R186 On 01/08/2019	Bond Future	9.22	Put Sell	9	0.00

R186 On 01/08/2019	Bond Future	8.70	Call	Sell	15	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	15	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	15	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	15	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	15	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	15	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	41	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	41	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	41	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	41	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	41	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	41	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	45	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	45	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	45	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	45	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	45	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	45	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	50	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	50	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	50	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	50	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	50	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	50	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	128	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	128	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	128	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	128	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	128	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	128	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	156	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	156	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	156	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	156	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	156	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	156	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	218	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	218	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	218	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	218	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	218	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	218	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	461	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	461	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	461	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	461	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	461	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	461	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	1,189	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	1,189	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	1,189	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	1,189	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	1,189	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	1,189	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Buy	2,312	0.00
R186 On 01/08/2019	Bond Future	8.70	Call	Sell	2,312	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Sell	2,312	0.00
R186 On 01/08/2019	Bond Future	8.38	Call	Buy	2,312	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Buy	2,312	0.00
R186 On 01/08/2019	Bond Future	9.22	Put	Sell	2,312	0.00
<b>R2023 Bond Future</b>						
R023 On 02/05/2019	Bond Future			Buy	103	0.00
R023 On 02/05/2019	Bond Future			Sell	103	0.00
<b>R2030 Bond Future</b>						
2030 On 02/05/2019	Bond Future			Buy	350	0.00
2030 On 02/05/2019	Bond Future			Sell	350	0.00
<b>R2032 Bond Future</b>						
2032 On 02/05/2019	Bond Future			Buy	83	0.00
2032 On 02/05/2019	Bond Future			Sell	83	0.00
<b>R2035 Bond Future</b>						
R035 On 02/05/2019	Bond Future			Sell	1,250	0.00
R035 On 02/05/2019	Bond Future			Buy	1,250	0.00
<b>R2044 Bond Future</b>						
2044 On 02/05/2019	Bond Future			Sell	42	0.00
2044 On 02/05/2019	Bond Future			Buy	42	0.00
2044 On 02/05/2019	Bond Future			Sell	54	0.00
2044 On 02/05/2019	Bond Future			Buy	54	0.00
2044 On 02/05/2019	Bond Future			Sell	77	0.00
2044 On 02/05/2019	Bond Future			Buy	77	0.00
2044 On 02/05/2019	Bond Future			Buy	173	0.00
2044 On 02/05/2019	Bond Future			Sell	173	0.00

**R2048 Bond Future**

R248 On 02/05/2019	Bond Future	Sell	10	0.00
R248 On 02/05/2019	Bond Future	Buy	10	0.00
R248 On 02/05/2019	Bond Future	Sell	10	0.00
R248 On 02/05/2019	Bond Future	Buy	10	0.00
R248 On 02/05/2019	Bond Future	Sell	10	0.00
R248 On 02/05/2019	Bond Future	Buy	10	0.00
R248 On 02/05/2019	Bond Future	Sell	26	0.00
R248 On 02/05/2019	Bond Future	Buy	26	0.00
R248 On 02/05/2019	Bond Future	Sell	56	0.00
R248 On 02/05/2019	Bond Future	Buy	56	0.00
R248 On 02/05/2019	Bond Future	Buy	500	0.00
R248 On 02/05/2019	Bond Future	Sell	500	0.00
R248 On 02/05/2019	Bond Future	Buy	500	0.00
R248 On 02/05/2019	Bond Future	Sell	500	0.00

**R207 Bond Future**

R207 On 02/05/2019	Bond Future	Buy	80	0.00
R207 On 02/05/2019	Bond Future	Sell	80	0.00
R207 On 02/05/2019	Bond Future	Buy	90	0.00
R207 On 02/05/2019	Bond Future	Sell	90	0.00
R207 On 02/05/2019	Bond Future	Sell	170	0.00
R207 On 02/05/2019	Bond Future	Buy	170	0.00

**R209 Bond Future**

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

**Grand Total for Daily Detailed Turnover:****17,808****0.00**