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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/04/2019

TO DATE : 11/04/2019

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

R186 On 01/08/2019	Bond Future		Sell	10	0.00	
R186 On 01/08/2019	Bond Future		Buy	10	0.00	
R186 On 01/08/2019	Bond Future		Sell	13	0.00	
R186 On 01/08/2019	Bond Future		Buy	13	0.00	
R186 On 01/08/2019	Bond Future		Sell	30	0.00	
R186 On 01/08/2019	Bond Future		Buy	30	0.00	
R186 On 01/08/2019	Bond Future		Sell	32	0.00	
R186 On 01/08/2019	Bond Future		Buy	32	0.00	
R186 On 01/08/2019	Bond Future		Sell	39	0.00	
R186 On 01/08/2019	Bond Future		Buy	39	0.00	
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	41	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	41	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	41	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	41	0.00

R186 On 02/05/2019	Bond Future	8.70	Put	Buy	54	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	54	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	55	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	55	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	124	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	124	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	126	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	126	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	132	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	132	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	136	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	136	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	164	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	164	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	169	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	169	0.00
R186 On 01/08/2019	Bond Future			Sell	336	0.00
R186 On 01/08/2019	Bond Future			Buy	336	0.00
R186 On 01/08/2019	Bond Future			Sell	536	0.00
R186 On 01/08/2019	Bond Future			Buy	536	0.00
R186 On 01/08/2019	Bond Future			Sell	996	0.00
R186 On 01/08/2019	Bond Future			Buy	996	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	1,391	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	1,391	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	1,400	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	1,400	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	2,233	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	2,233	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	2,234	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	2,234	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	4,150	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	4,150	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Sell	4,150	0.00
R186 On 02/05/2019	Bond Future	8.70	Put	Buy	4,150	0.00

R2035 Bond Future

R035 On 02/05/2019	Bond Future			Buy	17	0.00
R035 On 02/05/2019	Bond Future			Sell	17	0.00
R035 On 02/05/2019	Bond Future			Buy	21	0.00
R035 On 02/05/2019	Bond Future			Sell	21	0.00
R035 On 02/05/2019	Bond Future			Buy	21	0.00
R035 On 02/05/2019	Bond Future			Sell	21	0.00
R035 On 02/05/2019	Bond Future			Buy	25	0.00
R035 On 02/05/2019	Bond Future			Sell	25	0.00
R035 On 02/05/2019	Bond Future			Sell	32	0.00
R035 On 02/05/2019	Bond Future			Buy	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 02/05/2019	Bond Future		Buy	38	0.00
R035 On 02/05/2019	Bond Future		Sell	38	0.00
R035 On 02/05/2019	Bond Future		Buy	263	0.00
R035 On 02/05/2019	Bond Future		Sell	263	0.00
R035 On 02/05/2019	Bond Future		Buy	316	0.00
R035 On 02/05/2019	Bond Future		Sell	316	0.00
R035 On 02/05/2019	Bond Future		Buy	474	0.00
R035 On 02/05/2019	Bond Future		Sell	474	0.00
R035 On 02/05/2019	Bond Future		Buy	543	0.00
R035 On 02/05/2019	Bond Future		Sell	543	0.00
R035 On 02/05/2019	Bond Future		Buy	653	0.00
R035 On 02/05/2019	Bond Future		Sell	653	0.00
R035 On 02/05/2019	Bond Future		Buy	819	0.00
R035 On 02/05/2019	Bond Future		Sell	819	0.00
R035 On 02/05/2019	Bond Future		Buy	979	0.00
R035 On 02/05/2019	Bond Future		Sell	979	0.00
R035 On 02/05/2019	Bond Future		Buy	985	0.00
R035 On 02/05/2019	Bond Future		Sell	985	0.00
R035 On 02/05/2019	Bond Future		Buy	1,477	0.00
R035 On 02/05/2019	Bond Future		Sell	1,477	0.00
R035 On 02/05/2019	Bond Future		Buy	1,663	0.00
R035 On 02/05/2019	Bond Future		Sell	1,663	0.00
R035 On 02/05/2019	Bond Future		Sell	2,000	0.00
R035 On 02/05/2019	Bond Future		Buy	2,000	0.00
R035 On 02/05/2019	Bond Future		Buy	3,000	0.00
R035 On 02/05/2019	Bond Future		Sell	3,000	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		Sell	20	0.00
2040 On 02/05/2019	Bond Future		Buy	20	0.00
2040 On 02/05/2019	Bond Future		Buy	22	0.00
2040 On 02/05/2019	Bond Future		Sell	22	0.00
2040 On 02/05/2019	Bond Future		Buy	25	0.00
2040 On 02/05/2019	Bond Future		Sell	25	0.00
2040 On 02/05/2019	Bond Future		Buy	25	0.00
2040 On 02/05/2019	Bond Future		Sell	25	0.00
2040 On 02/05/2019	Bond Future		Buy	31	0.00
2040 On 02/05/2019	Bond Future		Sell	31	0.00
2040 On 02/05/2019	Bond Future		Buy	43	0.00
2040 On 02/05/2019	Bond Future		Sell	43	0.00

2040 On 02/05/2019	Bond Future	Buy	51	0.00
2040 On 02/05/2019	Bond Future	Sell	51	0.00
2040 On 02/05/2019	Bond Future	Buy	60	0.00
2040 On 02/05/2019	Bond Future	Sell	60	0.00
2040 On 02/05/2019	Bond Future	Buy	72	0.00
2040 On 02/05/2019	Bond Future	Sell	72	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	84	0.00
2040 On 02/05/2019	Bond Future	Sell	84	0.00
2040 On 02/05/2019	Bond Future	Buy	120	0.00
2040 On 02/05/2019	Bond Future	Sell	120	0.00
2040 On 02/05/2019	Bond Future	Buy	165	0.00
2040 On 02/05/2019	Bond Future	Sell	165	0.00
2040 On 02/05/2019	Bond Future	Buy	294	0.00
2040 On 02/05/2019	Bond Future	Sell	294	0.00
2040 On 02/05/2019	Bond Future	Buy	301	0.00
2040 On 02/05/2019	Bond Future	Sell	301	0.00
2040 On 02/05/2019	Bond Future	Sell	1,395	0.00
2040 On 02/05/2019	Bond Future	Buy	1,395	0.00

R2044 Bond Future

2044 On 02/05/2019	Bond Future	Buy	8	0.00
2044 On 02/05/2019	Bond Future	Sell	8	0.00
2044 On 02/05/2019	Bond Future	Buy	28	0.00
2044 On 02/05/2019	Bond Future	Sell	28	0.00
2044 On 02/05/2019	Bond Future	Buy	43	0.00
2044 On 02/05/2019	Bond Future	Sell	43	0.00
2044 On 02/05/2019	Bond Future	Buy	49	0.00
2044 On 02/05/2019	Bond Future	Sell	49	0.00
2044 On 02/05/2019	Bond Future	Buy	66	0.00
2044 On 02/05/2019	Bond Future	Sell	66	0.00
2044 On 02/05/2019	Bond Future	Buy	81	0.00
2044 On 02/05/2019	Bond Future	Sell	81	0.00
2044 On 02/05/2019	Bond Future	Buy	89	0.00
2044 On 02/05/2019	Bond Future	Sell	89	0.00
2044 On 02/05/2019	Bond Future	Buy	98	0.00
2044 On 02/05/2019	Bond Future	Sell	98	0.00
2044 On 02/05/2019	Bond Future	Buy	134	0.00
2044 On 02/05/2019	Bond Future	Sell	134	0.00
2044 On 02/05/2019	Bond Future	Buy	312	0.00
2044 On 02/05/2019	Bond Future	Sell	312	0.00
2044 On 02/05/2019	Bond Future	Buy	334	0.00
2044 On 02/05/2019	Bond Future	Sell	334	0.00
2044 On 02/05/2019	Bond Future	Buy	473	0.00
2044 On 02/05/2019	Bond Future	Sell	473	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 02/05/2019			Sell	1,715	0.00
2044 On 02/05/2019			Buy	1,715	0.00
R2048 Bond Future					
R248 On 02/05/2019			Sell	40	0.00
R248 On 02/05/2019			Buy	40	0.00
R248 On 02/05/2019			Sell	40	0.00
R248 On 02/05/2019			Buy	40	0.00
R209 Bond Future					
R209 On 02/05/2019			Sell	1,500	0.00
R209 On 02/05/2019			Buy	1,500	0.00
Grand Total for Daily Detailed Turnover:				39,718	0.00