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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/05/2019

TO DATE : 06/05/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 01/08/2019	Bond Future		Buy	250	0.00
2029 On 01/08/2019	Bond Future		Sell	250	0.00
2029 On 01/08/2019	Bond Future		Buy	250	0.00
2029 On 01/08/2019	Bond Future		Sell	250	0.00
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	10	0.00
R186 On 01/08/2019	Bond Future		Buy	10	0.00
R186 On 01/08/2019	Bond Future		Buy	10	0.00
R186 On 01/08/2019	Bond Future		Sell	10	0.00
R2030 Bond Future					

2030 On 07/11/2019	Bond Future	8.57	Call	Buy	9	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	9	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	9	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	9	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	9	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	9	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	17	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	17	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	17	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	17	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	17	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	17	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	23	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	23	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	23	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	23	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	23	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	23	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	31	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	31	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	31	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	31	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	31	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	31	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	36	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	36	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	36	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	36	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	36	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	36	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	45	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	45	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	45	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	45	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	45	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	45	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	50	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	50	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	50	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	50	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	50	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	50	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	52	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	52	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	52	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/11/2019	9.70	Put	Buy	52	0.00
2030 On 07/11/2019	9.70	Put	Sell	52	0.00
2030 On 07/11/2019	8.57	Call	Buy	63	0.00
2030 On 07/11/2019	8.57	Call	Sell	63	0.00
2030 On 07/11/2019	9.12	Call	Sell	63	0.00
2030 On 07/11/2019	9.12	Call	Buy	63	0.00
2030 On 07/11/2019	9.70	Put	Buy	63	0.00
2030 On 07/11/2019	9.70	Put	Sell	63	0.00
2030 On 07/11/2019	8.57	Call	Buy	69	0.00
2030 On 07/11/2019	8.57	Call	Sell	69	0.00
2030 On 07/11/2019	9.12	Call	Sell	69	0.00
2030 On 07/11/2019	9.12	Call	Buy	69	0.00
2030 On 07/11/2019	9.70	Put	Buy	69	0.00
2030 On 07/11/2019	9.70	Put	Sell	69	0.00
2030 On 07/11/2019	8.57	Call	Buy	81	0.00
2030 On 07/11/2019	8.57	Call	Sell	81	0.00
2030 On 07/11/2019	9.12	Call	Sell	81	0.00
2030 On 07/11/2019	9.12	Call	Buy	81	0.00
2030 On 07/11/2019	9.70	Put	Buy	81	0.00
2030 On 07/11/2019	9.70	Put	Sell	81	0.00
2030 On 07/11/2019	8.57	Call	Buy	95	0.00
2030 On 07/11/2019	8.57	Call	Sell	95	0.00
2030 On 07/11/2019	9.12	Call	Sell	95	0.00
2030 On 07/11/2019	9.12	Call	Buy	95	0.00
2030 On 07/11/2019	9.70	Put	Buy	95	0.00
2030 On 07/11/2019	9.70	Put	Sell	95	0.00
2030 On 07/11/2019	8.57	Call	Buy	112	0.00
2030 On 07/11/2019	8.57	Call	Sell	112	0.00
2030 On 07/11/2019	9.12	Call	Sell	112	0.00
2030 On 07/11/2019	9.12	Call	Buy	112	0.00
2030 On 07/11/2019	9.70	Put	Buy	112	0.00
2030 On 07/11/2019	9.70	Put	Sell	112	0.00
2030 On 07/11/2019	8.57	Call	Buy	115	0.00
2030 On 07/11/2019	8.57	Call	Sell	115	0.00
2030 On 07/11/2019	9.12	Call	Sell	115	0.00
2030 On 07/11/2019	9.12	Call	Buy	115	0.00
2030 On 07/11/2019	9.70	Put	Buy	115	0.00
2030 On 07/11/2019	9.70	Put	Sell	115	0.00
2030 On 07/11/2019	8.57	Call	Buy	118	0.00
2030 On 07/11/2019	8.57	Call	Sell	118	0.00
2030 On 07/11/2019	9.12	Call	Sell	118	0.00
2030 On 07/11/2019	9.12	Call	Buy	118	0.00

2030 On 07/11/2019	Bond Future	9.70	Put	Buy	118	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	118	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	141	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	141	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	141	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	141	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	141	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	141	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	160	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	160	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	160	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	160	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	160	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	160	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	169	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	169	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	169	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	169	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	169	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	169	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	187	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	187	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	187	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	187	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	187	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	187	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	215	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	215	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	215	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	215	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	215	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	215	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	252	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	252	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	252	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	252	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	252	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	252	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	270	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	270	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	270	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	270	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	270	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	270	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	429	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	429	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	429	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	429	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	429	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	429	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	446	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	446	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	446	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	446	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	446	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	446	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	500	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	500	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	500	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	500	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	500	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	500	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	790	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	790	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	790	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	790	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	790	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	790	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	810	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	810	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	810	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	810	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	810	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	810	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	902	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	902	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	902	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	902	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	902	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	902	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	931	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	931	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	931	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	931	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	931	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	931	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	1,307	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	1,307	0.00

2030 On 07/11/2019	Bond Future	8.57	Call	Buy	1,307	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	1,307	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	1,307	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	1,307	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	2,487	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	2,487	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	2,487	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	2,487	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	2,487	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	2,487	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	4,724	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	4,724	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	4,724	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	4,724	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	4,724	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	4,724	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	4,995	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	4,995	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	4,995	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	4,995	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	4,995	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	4,995	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Sell	20,631	0.00
2030 On 07/11/2019	Bond Future	8.57	Call	Buy	20,631	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Buy	20,631	0.00
2030 On 07/11/2019	Bond Future	9.12	Call	Sell	20,631	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Buy	20,631	0.00
2030 On 07/11/2019	Bond Future	9.70	Put	Sell	20,631	0.00

R2040 Bond Future

2040 On 07/11/2019	Bond Future	9.80	Call	Sell	6	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Buy	6	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Buy	6	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Sell	6	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Sell	12	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Buy	12	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Buy	12	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Sell	12	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Sell	169	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Buy	169	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Buy	169	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Sell	169	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Sell	1,073	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Buy	1,073	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Buy	1,073	0.00
2040 On 07/11/2019	Bond Future	9.30	Call	Sell	1,073	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/11/2019	9.80	Call	Buy	1,260	0.00
2040 On 07/11/2019	9.80	Call	Sell	1,260	0.00
2040 On 07/11/2019	9.80	Call	Buy	1,260	0.00
2040 On 07/11/2019	9.80	Call	Sell	1,260	0.00
2040 On 07/11/2019	9.30	Call	Sell	1,260	0.00
2040 On 07/11/2019	9.30	Call	Buy	1,260	0.00
2040 On 07/11/2019	9.30	Call	Sell	1,260	0.00
2040 On 07/11/2019	9.30	Call	Buy	1,260	0.00

R2044 Bond Future

2044 On 01/08/2019			Sell	3	0.00
2044 On 01/08/2019			Buy	3	0.00
2044 On 01/08/2019			Sell	3	0.00
2044 On 01/08/2019			Buy	3	0.00
2044 On 01/08/2019	9.39	Call	Buy	100	0.00
2044 On 01/08/2019	9.39	Call	Sell	100	0.00
2044 On 06/02/2020	9.74	Call	Sell	100	0.00
2044 On 06/02/2020	9.74	Call	Buy	100	0.00
2044 On 07/11/2019	9.19	Call	Buy	100	0.00
2044 On 07/11/2019	9.19	Call	Sell	100	0.00
2044 On 07/11/2019	9.74	Call	Sell	100	0.00
2044 On 07/11/2019	9.74	Call	Buy	100	0.00
2044 On 01/08/2019	9.74	Call	Sell	100	0.00
2044 On 01/08/2019	9.74	Call	Buy	100	0.00
2044 On 06/02/2020	9.09	Call	Buy	100	0.00
2044 On 06/02/2020	9.09	Call	Sell	100	0.00
2044 On 06/02/2020	10.78	Put	Buy	100	0.00
2044 On 06/02/2020	10.78	Put	Sell	100	0.00
2044 On 01/08/2019	10.27	Put	Buy	100	0.00
2044 On 01/08/2019	10.27	Put	Sell	100	0.00
2044 On 07/11/2019	10.52	Put	Buy	100	0.00
2044 On 07/11/2019	10.52	Put	Sell	100	0.00

R2048 Bond Future

R248 On 01/08/2019			Sell	1,700	0.00
R248 On 01/08/2019			Buy	1,700	0.00

R209 Bond Future

R209 On 01/08/2019			Sell	7	0.00
R209 On 01/08/2019			Buy	7	0.00

Grand Total for Daily Detailed Turnover:

134,489

0.00