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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/06/2019

TO DATE : 21/06/2019

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

R186 On 01/08/2019	Bond Future		Buy	3	0.00	
R186 On 01/08/2019	Bond Future		Sell	3	0.00	
R186 On 01/08/2019	Bond Future		Buy	5	0.00	
R186 On 01/08/2019	Bond Future		Sell	5	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		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	13	0.00	
R186 On 01/08/2019	Bond Future		Sell	13	0.00	
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	28	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	28	0.00

R186 On 01/08/2019	Bond Future			Sell	35	0.00
R186 On 01/08/2019	Bond Future			Buy	35	0.00
R186 On 01/08/2019	Bond Future			Sell	35	0.00
R186 On 01/08/2019	Bond Future			Buy	35	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	42	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	42	0.00
R186 On 01/08/2019	Bond Future			Buy	50	0.00
R186 On 01/08/2019	Bond Future			Sell	50	0.00
R186 On 01/08/2019	Bond Future			Sell	50	0.00
R186 On 01/08/2019	Bond Future			Buy	50	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	92	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	92	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	94	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	94	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	117	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	117	0.00
R186 On 01/08/2019	Bond Future			Buy	120	0.00
R186 On 01/08/2019	Bond Future			Sell	120	0.00
R186 On 01/08/2019	Bond Future			Buy	179	0.00
R186 On 01/08/2019	Bond Future			Sell	179	0.00
R186 On 01/08/2019	Bond Future			Sell	340	0.00
R186 On 01/08/2019	Bond Future			Buy	340	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	1,070	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	1,070	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	1,657	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	1,657	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Buy	3,100	0.00
R186 On 01/08/2019	Bond Future	8.55	Put	Sell	3,100	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future			Sell	3	0.00
2030 On 01/08/2019	Bond Future			Buy	3	0.00
2030 On 01/08/2019	Bond Future			Sell	4	0.00
2030 On 01/08/2019	Bond Future			Buy	4	0.00
2030 On 01/08/2019	Bond Future			Sell	5	0.00
2030 On 01/08/2019	Bond Future			Buy	5	0.00
2030 On 01/08/2019	Bond Future			Sell	8	0.00
2030 On 01/08/2019	Bond Future			Buy	8	0.00
2030 On 01/08/2019	Bond Future			Sell	10	0.00
2030 On 01/08/2019	Bond Future			Buy	10	0.00
2030 On 01/08/2019	Bond Future			Sell	10	0.00
2030 On 01/08/2019	Bond Future			Buy	10	0.00
2030 On 01/08/2019	Bond Future			Sell	12	0.00
2030 On 01/08/2019	Bond Future			Buy	12	0.00
2030 On 01/08/2019	Bond Future			Sell	13	0.00
2030 On 01/08/2019	Bond Future			Buy	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	13	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	13	0.00
2030 On 01/08/2019	Bond Future			Sell	26	0.00
2030 On 01/08/2019	Bond Future			Buy	26	0.00
2030 On 01/08/2019	Bond Future			Sell	27	0.00
2030 On 01/08/2019	Bond Future			Buy	27	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	27	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	27	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	27	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	27	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	28	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	28	0.00
2030 On 01/08/2019	Bond Future			Sell	33	0.00
2030 On 01/08/2019	Bond Future			Buy	33	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	42	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	42	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	42	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	42	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	43	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	43	0.00
2030 On 01/08/2019	Bond Future			Sell	51	0.00
2030 On 01/08/2019	Bond Future			Buy	51	0.00
2030 On 01/08/2019	Bond Future			Sell	55	0.00
2030 On 01/08/2019	Bond Future			Buy	55	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	91	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	91	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	91	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	91	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	93	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	93	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	93	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	93	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	93	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	93	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	93	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	93	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	114	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	114	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	114	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	114	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	115	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	115	0.00

2030 On 01/08/2019	Bond Future			Sell	121	0.00
2030 On 01/08/2019	Bond Future			Buy	121	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	170	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	170	0.00
2030 On 01/08/2019	Bond Future			Sell	179	0.00
2030 On 01/08/2019	Bond Future			Buy	179	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	187	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	187	0.00
2030 On 01/08/2019	Bond Future			Sell	317	0.00
2030 On 01/08/2019	Bond Future			Buy	317	0.00
2030 On 01/08/2019	Bond Future			Buy	341	0.00
2030 On 01/08/2019	Bond Future			Sell	341	0.00
2030 On 01/08/2019	Bond Future			Sell	472	0.00
2030 On 01/08/2019	Bond Future			Buy	472	0.00
2030 On 01/08/2019	Bond Future			Sell	1,005	0.00
2030 On 01/08/2019	Bond Future			Buy	1,005	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	1,095	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	1,095	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	1,098	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	1,098	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	1,098	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	1,098	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	1,633	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	1,633	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	1,635	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	1,635	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	1,635	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	1,635	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	3,100	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	3,100	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	3,100	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	3,100	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Buy	3,470	0.00
2030 On 01/08/2019	Bond Future	9.08	Put	Sell	3,470	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future			Buy	39	0.00
R035 On 01/08/2019	Bond Future			Sell	39	0.00
R035 On 01/08/2019	Bond Future			Buy	39	0.00
R035 On 01/08/2019	Bond Future			Sell	39	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future			Sell	25	0.00
2044 On 01/08/2019	Bond Future			Buy	25	0.00
2044 On 01/08/2019	Bond Future			Buy	25	0.00
2044 On 01/08/2019	Bond Future			Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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R209 Bond Future

R209 On 01/08/2019	Bond Future		Sell	4	0.00
R209 On 01/08/2019	Bond Future		Buy	4	0.00
R209 On 01/08/2019	Bond Future		Sell	8	0.00
R209 On 01/08/2019	Bond Future		Buy	8	0.00
R209 On 01/08/2019	Bond Future		Sell	9	0.00
R209 On 01/08/2019	Bond Future		Buy	9	0.00
R209 On 01/08/2019	Bond Future		Sell	69	0.00
R209 On 01/08/2019	Bond Future		Buy	69	0.00
R209 On 01/08/2019	Bond Future		Sell	90	0.00
R209 On 01/08/2019	Bond Future		Buy	90	0.00

Grand Total for Daily Detailed Turnover: **29,400** **0.00**