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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/07/2019

TO DATE : 15/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 01/08/2019	GOVI		Sell	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
R186 Bond Future					
R186 On 01/08/2019	Bond Future		Buy	12	0.00
R186 On 01/08/2019	Bond Future		Sell	12	0.00
R186 On 01/08/2019	Bond Future		Sell	12	0.00
R186 On 01/08/2019	Bond Future		Buy	12	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	22	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	22	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	22	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	22	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	22	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	22	0.00

R186 On 07/11/2019	Bond Future		Buy	43	0.00	
R186 On 07/11/2019	Bond Future		Sell	43	0.00	
R186 On 07/11/2019	Bond Future		Buy	51	0.00	
R186 On 07/11/2019	Bond Future		Sell	51	0.00	
R186 On 01/08/2019	Bond Future	8.30	Call	Sell	54	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	Buy	54	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Buy	54	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Sell	54	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Sell	54	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Buy	54	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	Sell	56	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	Buy	56	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Buy	56	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Sell	56	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Sell	56	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Buy	56	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	Sell	64	0.00
R186 On 01/08/2019	Bond Future	8.30	Call	Buy	64	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Buy	64	0.00
R186 On 01/08/2019	Bond Future	9.05	Call	Sell	64	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Sell	64	0.00
R186 On 01/08/2019	Bond Future	10.08	Put	Buy	64	0.00
R186 On 07/11/2019	Bond Future		Buy	94	0.00	
R186 On 07/11/2019	Bond Future		Sell	94	0.00	
R186 On 01/08/2019	Bond Future		Sell	250	0.00	
R186 On 01/08/2019	Bond Future		Buy	250	0.00	
R186 On 07/11/2019	Bond Future		Buy	250	0.00	
R186 On 07/11/2019	Bond Future		Sell	250	0.00	
R186 On 01/08/2019	Bond Future		Sell	1,250	0.00	
R186 On 01/08/2019	Bond Future		Buy	1,250	0.00	
R186 On 07/11/2019	Bond Future		Buy	1,250	0.00	
R186 On 07/11/2019	Bond Future		Sell	1,250	0.00	
R186 On 01/08/2019	Bond Future		Sell	4,750	0.00	
R186 On 01/08/2019	Bond Future		Buy	4,750	0.00	
R186 On 07/11/2019	Bond Future		Buy	4,750	0.00	
R186 On 07/11/2019	Bond Future		Sell	4,750	0.00	
R186 On 01/08/2019	Bond Future		Sell	6,250	0.00	
R186 On 01/08/2019	Bond Future		Buy	6,250	0.00	
R186 On 07/11/2019	Bond Future		Buy	6,250	0.00	
R186 On 07/11/2019	Bond Future		Sell	6,250	0.00	

R202 Bond Future

R202 On 01/08/2019	Bond Future		Buy	12	0.00
R202 On 01/08/2019	Bond Future		Sell	12	0.00
R202 On 01/08/2019	Bond Future		Buy	12	0.00
R202 On 01/08/2019	Bond Future		Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R2023 Bond Future

R023 On 01/08/2019	Bond Future		Buy	1	0.00
R023 On 01/08/2019	Bond Future		Sell	1	0.00
R023 On 01/08/2019	Bond Future		Buy	1	0.00
R023 On 01/08/2019	Bond Future		Sell	1	0.00
R023 On 01/08/2019	Bond Future		Buy	1	0.00
R023 On 01/08/2019	Bond Future		Sell	1	0.00
R023 On 01/08/2019	Bond Future		Buy	5	0.00
R023 On 01/08/2019	Bond Future		Sell	5	0.00
R023 On 01/08/2019	Bond Future		Buy	8	0.00
R023 On 01/08/2019	Bond Future		Sell	8	0.00
R023 On 01/08/2019	Bond Future		Buy	28	0.00
R023 On 01/08/2019	Bond Future		Sell	28	0.00
R023 On 01/08/2019	Bond Future		Buy	36	0.00
R023 On 01/08/2019	Bond Future		Sell	36	0.00
R023 On 01/08/2019	Bond Future		Buy	37	0.00
R023 On 01/08/2019	Bond Future		Sell	37	0.00
R023 On 01/08/2019	Bond Future		Buy	42	0.00
R023 On 01/08/2019	Bond Future		Sell	42	0.00
R023 On 01/08/2019	Bond Future		Buy	52	0.00
R023 On 01/08/2019	Bond Future		Sell	52	0.00
R023 On 01/08/2019	Bond Future		Buy	67	0.00
R023 On 01/08/2019	Bond Future		Sell	67	0.00
R023 On 01/08/2019	Bond Future		Buy	100	0.00
R023 On 01/08/2019	Bond Future		Sell	100	0.00
R023 On 01/08/2019	Bond Future		Buy	100	0.00
R023 On 01/08/2019	Bond Future		Sell	100	0.00
R023 On 01/08/2019	Bond Future		Buy	138	0.00
R023 On 01/08/2019	Bond Future		Sell	138	0.00
R023 On 07/11/2019	Bond Future		Sell	234	0.00
R023 On 07/11/2019	Bond Future		Buy	234	0.00
R023 On 07/11/2019	Bond Future		Sell	257	0.00
R023 On 07/11/2019	Bond Future		Buy	257	0.00
R023 On 07/11/2019	Bond Future		Sell	491	0.00
R023 On 07/11/2019	Bond Future		Buy	491	0.00
R023 On 01/08/2019	Bond Future		Buy	1,924	0.00
R023 On 01/08/2019	Bond Future		Sell	1,924	0.00
R023 On 01/08/2019	Bond Future		Sell	1,924	0.00
R023 On 01/08/2019	Bond Future		Buy	1,924	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future			Sell	9	0.00
2030 On 07/11/2019	Bond Future			Buy	9	0.00
2030 On 07/11/2019	Bond Future			Sell	14	0.00
2030 On 07/11/2019	Bond Future			Buy	14	0.00
2030 On 07/11/2019	Bond Future			Sell	23	0.00
2030 On 07/11/2019	Bond Future			Buy	23	0.00
2030 On 01/08/2019	Bond Future	9.68	Put	Buy	29	0.00
2030 On 01/08/2019	Bond Future	9.68	Put	Sell	29	0.00
2030 On 01/08/2019	Bond Future	9.68	Put	Sell	29	0.00
2030 On 01/08/2019	Bond Future	9.68	Put	Buy	29	0.00
2030 On 01/08/2019	Bond Future			Buy	31	0.00
2030 On 01/08/2019	Bond Future			Sell	31	0.00
2030 On 01/08/2019	Bond Future			Buy	31	0.00
2030 On 01/08/2019	Bond Future			Sell	31	0.00
2030 On 01/08/2019	Bond Future			Sell	39	0.00
2030 On 01/08/2019	Bond Future			Buy	39	0.00
2030 On 01/08/2019	Bond Future			Buy	39	0.00
2030 On 01/08/2019	Bond Future			Sell	39	0.00

R2032 Bond Future

2032 On 07/11/2019	Bond Future			Sell	11	0.00
2032 On 07/11/2019	Bond Future			Buy	11	0.00
2032 On 07/11/2019	Bond Future			Sell	12	0.00
2032 On 07/11/2019	Bond Future			Buy	12	0.00
2032 On 01/08/2019	Bond Future			Sell	18	0.00
2032 On 01/08/2019	Bond Future			Buy	18	0.00
2032 On 01/08/2019	Bond Future			Buy	18	0.00
2032 On 01/08/2019	Bond Future			Sell	18	0.00
2032 On 07/11/2019	Bond Future			Sell	23	0.00
2032 On 07/11/2019	Bond Future			Buy	23	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future			Sell	2	0.00
R035 On 01/08/2019	Bond Future			Buy	2	0.00
R035 On 01/08/2019	Bond Future			Sell	3	0.00
R035 On 01/08/2019	Bond Future			Buy	3	0.00
R035 On 07/11/2019	Bond Future			Sell	9	0.00
R035 On 07/11/2019	Bond Future			Buy	9	0.00
R035 On 07/11/2019	Bond Future			Sell	10	0.00
R035 On 07/11/2019	Bond Future			Buy	10	0.00
R035 On 01/08/2019	Bond Future			Sell	14	0.00
R035 On 01/08/2019	Bond Future			Buy	14	0.00
R035 On 01/08/2019	Bond Future			Sell	15	0.00
R035 On 01/08/2019	Bond Future			Buy	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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R035 On 01/08/2019	Bond Future		Sell	17	0.00
R035 On 01/08/2019	Bond Future		Buy	17	0.00
R035 On 01/08/2019	Bond Future		Sell	19	0.00
R035 On 01/08/2019	Bond Future		Buy	19	0.00
R035 On 07/11/2019	Bond Future		Sell	19	0.00
R035 On 07/11/2019	Bond Future		Buy	19	0.00
R035 On 07/11/2019	Bond Future		Sell	20	0.00
R035 On 07/11/2019	Bond Future		Buy	20	0.00
R035 On 07/11/2019	Bond Future		Sell	20	0.00
R035 On 07/11/2019	Bond Future		Buy	20	0.00
R035 On 01/08/2019	Bond Future		Sell	22	0.00
R035 On 01/08/2019	Bond Future		Buy	22	0.00
R035 On 01/08/2019	Bond Future		Sell	31	0.00
R035 On 01/08/2019	Bond Future		Buy	31	0.00
R035 On 07/11/2019	Bond Future		Sell	40	0.00
R035 On 07/11/2019	Bond Future		Buy	40	0.00
R035 On 01/08/2019	Bond Future		Sell	41	0.00
R035 On 01/08/2019	Bond Future		Buy	41	0.00
R035 On 01/08/2019	Bond Future		Sell	41	0.00
R035 On 01/08/2019	Bond Future		Buy	41	0.00
R035 On 01/08/2019	Bond Future		Sell	57	0.00
R035 On 01/08/2019	Bond Future		Buy	57	0.00
R035 On 01/08/2019	Bond Future		Sell	794	0.00
R035 On 01/08/2019	Bond Future		Buy	794	0.00
R035 On 01/08/2019	Bond Future		Buy	794	0.00
R035 On 01/08/2019	Bond Future		Sell	794	0.00

R2037 Bond Future

2037 On 07/11/2019	Bond Future		Sell	5	0.00
2037 On 07/11/2019	Bond Future		Buy	5	0.00
2037 On 07/11/2019	Bond Future		Sell	5	0.00
2037 On 07/11/2019	Bond Future		Buy	5	0.00
2037 On 01/08/2019	Bond Future		Buy	13	0.00
2037 On 01/08/2019	Bond Future		Sell	13	0.00
2037 On 01/08/2019	Bond Future		Buy	13	0.00
2037 On 01/08/2019	Bond Future		Sell	13	0.00
2037 On 07/11/2019	Bond Future		Buy	95	0.00
2037 On 07/11/2019	Bond Future		Sell	95	0.00
2037 On 07/11/2019	Bond Future		Sell	95	0.00
2037 On 07/11/2019	Bond Future		Buy	95	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future		Sell	36	0.00
2040 On 01/08/2019	Bond Future		Buy	36	0.00
2040 On 01/08/2019	Bond Future		Sell	36	0.00
2040 On 01/08/2019	Bond Future		Buy	36	0.00
2040 On 01/08/2019	Bond Future		Sell	46	0.00
2040 On 01/08/2019	Bond Future		Buy	46	0.00
2040 On 01/08/2019	Bond Future		Sell	46	0.00
2040 On 01/08/2019	Bond Future		Buy	46	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future		Buy	950	0.00
R248 On 01/08/2019	Bond Future		Sell	950	0.00
R248 On 01/08/2019	Bond Future		Buy	2,300	0.00
R248 On 01/08/2019	Bond Future		Sell	2,300	0.00
R248 On 01/08/2019	Bond Future		Buy	3,250	0.00
R248 On 01/08/2019	Bond Future		Sell	3,250	0.00

R209 Bond Future

R209 On 01/08/2019	Bond Future	9.80	Call	Sell	19	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	19	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	19	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	19	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	19	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	19	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	19	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	19	0.00
R209 On 01/08/2019	Bond Future	10.46	Put	Sell	19	0.00
R209 On 01/08/2019	Bond Future	10.46	Put	Buy	19	0.00
R209 On 01/08/2019	Bond Future	10.46	Put	Sell	19	0.00
R209 On 01/08/2019	Bond Future	10.46	Put	Buy	19	0.00
R209 On 01/08/2019	Bond Future			Buy	4,500	0.00
R209 On 01/08/2019	Bond Future			Sell	4,500	0.00
R209 On 07/11/2019	Bond Future			Sell	4,500	0.00
R209 On 07/11/2019	Bond Future			Buy	4,500	0.00

R213 Bond Future

R213 On 07/11/2019	Bond Future			Sell	2	0.00
R213 On 07/11/2019	Bond Future			Buy	2	0.00
R213 On 07/11/2019	Bond Future			Sell	8	0.00
R213 On 07/11/2019	Bond Future			Buy	8	0.00
R213 On 07/11/2019	Bond Future			Sell	10	0.00
R213 On 07/11/2019	Bond Future			Buy	10	0.00

Contract**Strike****C/P****Buy/Sell****No. of Contracts**

Grand Total for Daily Detailed Turnover:**49,589****0.00**