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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/07/2019

TO DATE : 16/07/2019

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		Sell	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
GOVI On 01/08/2019	GOVI		Sell	1	0.00
GOVI On 01/08/2019	GOVI		Buy	1	0.00
New Inflation Linked Index					
IGOV On 01/08/2019	Index Future		Buy	2	0.00
IGOV On 01/08/2019	Index Future		Sell	2	0.00
R186 Bond Future					
R186 On 01/08/2019	Bond Future		Buy	1	0.00
R186 On 01/08/2019	Bond Future		Sell	1	0.00

R186 On 01/08/2019	Bond Future	Buy	7	0.00
R186 On 01/08/2019	Bond Future	Sell	7	0.00
R186 On 01/08/2019	Bond Future	Buy	8	0.00
R186 On 01/08/2019	Bond Future	Sell	8	0.00
R186 On 01/08/2019	Bond Future	Buy	43	0.00
R186 On 01/08/2019	Bond Future	Sell	43	0.00
R186 On 07/11/2019	Bond Future	Sell	43	0.00
R186 On 07/11/2019	Bond Future	Buy	43	0.00
R186 On 01/08/2019	Bond Future	Buy	51	0.00
R186 On 01/08/2019	Bond Future	Sell	51	0.00
R186 On 07/11/2019	Bond Future	Sell	51	0.00
R186 On 07/11/2019	Bond Future	Buy	51	0.00
R186 On 01/08/2019	Bond Future	Buy	94	0.00
R186 On 01/08/2019	Bond Future	Sell	94	0.00
R186 On 07/11/2019	Bond Future	Sell	94	0.00
R186 On 07/11/2019	Bond Future	Buy	94	0.00
R186 On 01/08/2019	Bond Future	Sell	729	0.00
R186 On 01/08/2019	Bond Future	Buy	729	0.00
R186 On 01/08/2019	Bond Future	Buy	729	0.00
R186 On 01/08/2019	Bond Future	Sell	729	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Buy	35	0.00
2030 On 01/08/2019	Bond Future	Sell	35	0.00
2030 On 01/08/2019	Bond Future	Buy	54	0.00
2030 On 01/08/2019	Bond Future	Sell	54	0.00
2030 On 01/08/2019	Bond Future	Buy	69	0.00
2030 On 01/08/2019	Bond Future	Sell	69	0.00
2030 On 01/08/2019	Bond Future	Buy	96	0.00
2030 On 01/08/2019	Bond Future	Sell	96	0.00
2030 On 01/08/2019	Bond Future	Buy	168	0.00
2030 On 01/08/2019	Bond Future	Sell	168	0.00
2030 On 01/08/2019	Bond Future	Buy	241	0.00
2030 On 01/08/2019	Bond Future	Sell	241	0.00
2030 On 01/08/2019	Bond Future	Buy	273	0.00
2030 On 01/08/2019	Bond Future	Sell	273	0.00
2030 On 01/08/2019	Bond Future	Buy	307	0.00
2030 On 01/08/2019	Bond Future	Sell	307	0.00
2030 On 01/08/2019	Bond Future	Sell	1,243	0.00
2030 On 01/08/2019	Bond Future	Buy	1,243	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future	Sell	7	0.00
2044 On 01/08/2019	Bond Future	Buy	7	0.00
2044 On 01/08/2019	Bond Future	Sell	48	0.00
2044 On 01/08/2019	Bond Future	Buy	48	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 01/08/2019			Sell	55	0.00
2044 On 01/08/2019			Buy	55	0.00
2044 On 01/08/2019			Sell	494	0.00
2044 On 01/08/2019			Buy	494	0.00
2044 On 01/08/2019			Sell	494	0.00
2044 On 01/08/2019			Buy	494	0.00

R2048 Bond Future

R248 On 01/08/2019			Buy	15	0.00
R248 On 01/08/2019			Sell	15	0.00
R248 On 01/08/2019			Buy	15	0.00
R248 On 01/08/2019			Sell	15	0.00

R209 Bond Future

R209 On 01/08/2019	9.80	Call	Buy	2	0.00
R209 On 01/08/2019	9.80	Call	Sell	2	0.00
R209 On 01/08/2019	9.30	Call	Sell	2	0.00
R209 On 01/08/2019	9.30	Call	Buy	2	0.00
R209 On 07/11/2019	9.33	Call	Sell	2	0.00
R209 On 07/11/2019	9.33	Call	Buy	2	0.00
R209 On 07/11/2019	8.92	Call	Buy	2	0.00
R209 On 07/11/2019	8.92	Call	Sell	2	0.00
R209 On 07/11/2019	9.77	Put	Buy	2	0.00
R209 On 07/11/2019	9.77	Put	Sell	2	0.00
R209 On 01/08/2019	9.80	Call	Buy	3	0.00
R209 On 01/08/2019	9.80	Call	Sell	3	0.00
R209 On 01/08/2019	9.30	Call	Sell	3	0.00
R209 On 01/08/2019	9.30	Call	Buy	3	0.00
R209 On 07/11/2019	9.33	Call	Sell	3	0.00
R209 On 07/11/2019	9.33	Call	Buy	3	0.00
R209 On 07/11/2019	8.92	Call	Buy	3	0.00
R209 On 07/11/2019	8.92	Call	Sell	3	0.00
R209 On 07/11/2019	9.77	Put	Buy	3	0.00
R209 On 07/11/2019	9.77	Put	Sell	3	0.00
R209 On 01/08/2019	9.80	Call	Buy	4	0.00
R209 On 01/08/2019	9.80	Call	Sell	4	0.00
R209 On 01/08/2019	9.30	Call	Sell	4	0.00
R209 On 01/08/2019	9.30	Call	Buy	4	0.00
R209 On 07/11/2019	9.33	Call	Sell	4	0.00
R209 On 07/11/2019	9.33	Call	Buy	4	0.00
R209 On 07/11/2019	8.92	Call	Buy	4	0.00

R209 On 07/11/2019	Bond Future	8.92	Call	Sell	4	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	4	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	4	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	5	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	5	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	5	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	5	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	5	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	5	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	5	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	5	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	5	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	5	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	7	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	7	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	7	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	7	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	7	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	7	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	7	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	7	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	7	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	7	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	30	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	30	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	30	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	30	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	30	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	30	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	30	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	30	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	30	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	30	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	31	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	31	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	31	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	31	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	31	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	31	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	31	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	31	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	31	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	31	0.00
R209 On 01/08/2019	Bond Future			Sell	46	0.00
R209 On 01/08/2019	Bond Future			Buy	46	0.00
R209 On 01/08/2019	Bond Future			Sell	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 01/08/2019			Buy	70	0.00
R209 On 01/08/2019			Sell	90	0.00
R209 On 01/08/2019			Buy	90	0.00
R209 On 01/08/2019			Sell	125	0.00
R209 On 01/08/2019			Buy	125	0.00
R209 On 01/08/2019	9.80	Call	Buy	169	0.00
R209 On 01/08/2019	9.80	Call	Sell	169	0.00
R209 On 01/08/2019	9.30	Call	Sell	169	0.00
R209 On 01/08/2019	9.30	Call	Buy	169	0.00
R209 On 07/11/2019	9.33	Call	Sell	169	0.00
R209 On 07/11/2019	9.33	Call	Buy	169	0.00
R209 On 07/11/2019	8.92	Call	Buy	169	0.00
R209 On 07/11/2019	8.92	Call	Sell	169	0.00
R209 On 07/11/2019	9.77	Put	Buy	169	0.00
R209 On 07/11/2019	9.77	Put	Sell	169	0.00
R209 On 01/08/2019	9.80	Call	Buy	203	0.00
R209 On 01/08/2019	9.80	Call	Sell	203	0.00
R209 On 01/08/2019	9.30	Call	Sell	203	0.00
R209 On 01/08/2019	9.30	Call	Buy	203	0.00
R209 On 07/11/2019	9.33	Call	Sell	203	0.00
R209 On 07/11/2019	9.33	Call	Buy	203	0.00
R209 On 07/11/2019	8.92	Call	Buy	203	0.00
R209 On 07/11/2019	8.92	Call	Sell	203	0.00
R209 On 07/11/2019	9.77	Put	Buy	203	0.00
R209 On 07/11/2019	9.77	Put	Sell	203	0.00
R209 On 01/08/2019	9.80	Call	Buy	208	0.00
R209 On 01/08/2019	9.80	Call	Sell	208	0.00
R209 On 01/08/2019	9.30	Call	Sell	208	0.00
R209 On 01/08/2019	9.30	Call	Buy	208	0.00
R209 On 07/11/2019	9.33	Call	Sell	208	0.00
R209 On 07/11/2019	9.33	Call	Buy	208	0.00
R209 On 07/11/2019	8.92	Call	Buy	208	0.00
R209 On 07/11/2019	8.92	Call	Sell	208	0.00
R209 On 07/11/2019	9.77	Put	Buy	208	0.00
R209 On 07/11/2019	9.77	Put	Sell	208	0.00
R209 On 01/08/2019			Sell	219	0.00
R209 On 01/08/2019			Buy	219	0.00
R209 On 01/08/2019			Sell	313	0.00
R209 On 01/08/2019			Buy	313	0.00
R209 On 01/08/2019	9.80	Call	Buy	339	0.00
R209 On 01/08/2019	9.80	Call	Sell	339	0.00
R209 On 01/08/2019	9.30	Call	Sell	339	0.00

R209 On 01/08/2019	Bond Future	9.30	Call	Buy	339	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	339	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	339	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	339	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	339	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	339	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	339	0.00
R209 On 01/08/2019	Bond Future			Sell	356	0.00
R209 On 01/08/2019	Bond Future			Buy	356	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	399	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	399	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	399	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	399	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	399	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	399	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	399	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	399	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	399	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	399	0.00
R209 On 01/08/2019	Bond Future			Sell	400	0.00
R209 On 01/08/2019	Bond Future			Buy	400	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	403	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	403	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	403	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	403	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	403	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	403	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	403	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	403	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	403	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	403	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	459	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	459	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	459	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	459	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	459	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Sell	459	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Buy	629	0.00
R209 On 01/08/2019	Bond Future	9.80	Call	Sell	629	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Sell	629	0.00
R209 On 01/08/2019	Bond Future	9.30	Call	Buy	629	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Sell	629	0.00
R209 On 07/11/2019	Bond Future	9.33	Call	Buy	629	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Buy	629	0.00
R209 On 07/11/2019	Bond Future	8.92	Call	Sell	629	0.00
R209 On 07/11/2019	Bond Future	9.77	Put	Buy	629	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019 Bond Future	9.77	Put	Sell	629	0.00
R209 On 01/08/2019 Bond Future	9.80	Call	Buy	766	0.00
R209 On 01/08/2019 Bond Future	9.80	Call	Sell	766	0.00
R209 On 01/08/2019 Bond Future	9.30	Call	Sell	766	0.00
R209 On 01/08/2019 Bond Future	9.30	Call	Buy	766	0.00
R209 On 07/11/2019 Bond Future	9.33	Call	Sell	766	0.00
R209 On 07/11/2019 Bond Future	9.33	Call	Buy	766	0.00
R209 On 07/11/2019 Bond Future	8.92	Call	Buy	766	0.00
R209 On 07/11/2019 Bond Future	8.92	Call	Sell	766	0.00
R209 On 07/11/2019 Bond Future	9.77	Put	Buy	766	0.00
R209 On 07/11/2019 Bond Future	9.77	Put	Sell	766	0.00
R209 On 01/08/2019 Bond Future			Sell	1,619	0.00
R209 On 01/08/2019 Bond Future			Buy	1,619	0.00
R209 On 01/08/2019 Bond Future	9.80	Call	Sell	7,541	0.00
R209 On 01/08/2019 Bond Future	9.80	Call	Buy	7,541	0.00
R209 On 01/08/2019 Bond Future	9.30	Call	Sell	7,541	0.00
R209 On 01/08/2019 Bond Future	9.30	Call	Buy	7,541	0.00
R209 On 07/11/2019 Bond Future	9.33	Call	Buy	8,000	0.00
R209 On 07/11/2019 Bond Future	9.33	Call	Sell	8,000	0.00
R209 On 07/11/2019 Bond Future	8.92	Call	Buy	8,000	0.00
R209 On 07/11/2019 Bond Future	8.92	Call	Sell	8,000	0.00
R209 On 07/11/2019 Bond Future	9.77	Put	Buy	8,000	0.00
R209 On 07/11/2019 Bond Future	9.77	Put	Sell	8,000	0.00
Grand Total for Daily Detailed Turnover:				65,156	0.00