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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/08/2019

TO DATE : 15/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 07/11/2019			Buy	120	0.00
2033 On 07/11/2019			Sell	120	0.00
2033 On 07/11/2019			Buy	120	0.00
2033 On 07/11/2019			Sell	120	0.00
R186 Bond Future					
R186 On 07/11/2019			Sell	5	0.00
R186 On 07/11/2019			Buy	5	0.00
R186 On 07/11/2019			Sell	5	0.00
R186 On 07/11/2019			Buy	5	0.00
R186 On 07/11/2019			Sell	19	0.00
R186 On 07/11/2019			Buy	19	0.00
R186 On 07/11/2019			Sell	29	0.00
R186 On 07/11/2019			Buy	29	0.00

R186 On 07/11/2019	Bond Future	8.23	Call	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Buy	45	0.00
R186 On 07/11/2019	Bond Future	8.73	Put	Sell	45	0.00
R186 On 07/11/2019	Bond Future			Sell	350	0.00
R186 On 07/11/2019	Bond Future			Buy	350	0.00
R186 On 07/11/2019	Bond Future			Buy	350	0.00
R186 On 07/11/2019	Bond Future			Sell	350	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 07/11/2019	Bond Future			Sell	1	0.00
2030 On 07/11/2019	Bond Future			Buy	1	0.00
2030 On 06/02/2020	Bond Future	8.40	Call	Buy	1	0.00
2030 On 06/02/2020	Bond Future	8.40	Call	Sell	1	0.00
2030 On 06/02/2020	Bond Future	9.00	Call	Sell	1	0.00
2030 On 06/02/2020	Bond Future	9.00	Call	Buy	1	0.00

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	9	0.00
2030 On 07/11/2019	Bond Future			Buy	9	0.00
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	10	0.00
2030 On 07/11/2019	Bond Future			Buy	10	0.00
2030 On 07/11/2019	Bond Future			Sell	10	0.00
2030 On 07/11/2019	Bond Future			Buy	10	0.00
2030 On 07/11/2019	Bond Future			Sell	10	0.00
2030 On 07/11/2019	Bond Future			Buy	10	0.00
2030 On 07/11/2019	Bond Future			Sell	11	0.00
2030 On 07/11/2019	Bond Future			Buy	11	0.00
2030 On 07/11/2019	Bond Future			Sell	11	0.00
2030 On 07/11/2019	Bond Future			Buy	11	0.00
2030 On 07/11/2019	Bond Future			Sell	15	0.00
2030 On 07/11/2019	Bond Future			Buy	15	0.00
2030 On 07/11/2019	Bond Future			Sell	15	0.00
2030 On 07/11/2019	Bond Future			Buy	15	0.00
2030 On 07/11/2019	Bond Future			Sell	17	0.00
2030 On 07/11/2019	Bond Future			Buy	17	0.00
2030 On 07/11/2019	Bond Future			Sell	19	0.00
2030 On 07/11/2019	Bond Future			Buy	19	0.00
2030 On 07/11/2019	Bond Future			Sell	19	0.00
2030 On 07/11/2019	Bond Future			Buy	19	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 07/11/2019	Bond Future			Sell	33	0.00
2030 On 07/11/2019	Bond Future			Buy	33	0.00
2030 On 07/11/2019	Bond Future			Sell	34	0.00
2030 On 07/11/2019	Bond Future			Buy	34	0.00
2030 On 07/11/2019	Bond Future			Sell	36	0.00
2030 On 07/11/2019	Bond Future			Buy	36	0.00
2030 On 07/11/2019	Bond Future			Sell	39	0.00
2030 On 07/11/2019	Bond Future			Buy	39	0.00
2030 On 07/11/2019	Bond Future			Sell	44	0.00
2030 On 07/11/2019	Bond Future			Buy	44	0.00
2030 On 07/11/2019	Bond Future			Sell	163	0.00
2030 On 07/11/2019	Bond Future			Buy	163	0.00
2030 On 07/11/2019	Bond Future			Sell	264	0.00
2030 On 07/11/2019	Bond Future			Buy	264	0.00
2030 On 07/11/2019	Bond Future			Sell	336	0.00
2030 On 07/11/2019	Bond Future			Buy	336	0.00
2030 On 07/11/2019	Bond Future	9.85	Put	Buy	500	0.00
2030 On 07/11/2019	Bond Future	9.85	Put	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/11/2019	9.35	Put	Sell	500	0.00
2030 On 07/11/2019	9.35	Put	Buy	500	0.00
2030 On 07/11/2019			Buy	1,220	0.00
2030 On 07/11/2019			Sell	1,220	0.00
2030 On 07/11/2019	9.85	Put	Buy	2,000	0.00
2030 On 07/11/2019	9.85	Put	Sell	2,000	0.00
2030 On 07/11/2019	9.35	Put	Sell	2,000	0.00
2030 On 07/11/2019	9.35	Put	Buy	2,000	0.00
2030 On 07/11/2019	9.85	Put	Buy	2,500	0.00
2030 On 07/11/2019	9.85	Put	Sell	2,500	0.00
2030 On 07/11/2019	9.35	Put	Buy	2,500	0.00
2030 On 07/11/2019	9.35	Put	Sell	2,500	0.00

R2035 Bond Future

R035 On 07/11/2019			Buy	100	0.00
R035 On 07/11/2019			Sell	100	0.00
R035 On 07/11/2019			Sell	100	0.00
R035 On 07/11/2019			Buy	100	0.00

R2037 Bond Future

2037 On 07/11/2019			Buy	2	0.00
2037 On 07/11/2019			Sell	2	0.00
2037 On 07/11/2019			Sell	525	0.00
2037 On 07/11/2019			Buy	525	0.00

R2040 Bond Future

2040 On 07/11/2019			Buy	1	0.00
2040 On 07/11/2019			Sell	1	0.00
2040 On 06/02/2020	9.00	Call	Sell	1	0.00
2040 On 06/02/2020	9.00	Call	Buy	1	0.00
2040 On 06/02/2020	9.00	Call	Sell	1	0.00
2040 On 06/02/2020	9.00	Call	Buy	1	0.00
2040 On 06/02/2020	9.00	Call	Buy	1	0.00
2040 On 06/02/2020	9.00	Call	Sell	1	0.00
2040 On 06/02/2020	8.40	Call	Buy	1	0.00
2040 On 06/02/2020	8.40	Call	Sell	1	0.00
2040 On 06/02/2020	8.40	Call	Buy	1	0.00
2040 On 06/02/2020	8.40	Call	Sell	1	0.00
2040 On 06/02/2020	8.40	Call	Sell	1	0.00
2040 On 06/02/2020	8.40	Call	Buy	1	0.00
2040 On 07/11/2019	9.30	Call	Buy	2	0.00

2040 On 07/11/2019	Bond Future	9.30	Call	Sell	2	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Sell	2	0.00
2040 On 07/11/2019	Bond Future	9.80	Call	Buy	2	0.00
2040 On 07/11/2019	Bond Future			Buy	13	0.00
2040 On 07/11/2019	Bond Future			Sell	13	0.00
2040 On 07/11/2019	Bond Future			Buy	18	0.00
2040 On 07/11/2019	Bond Future			Sell	18	0.00
2040 On 07/11/2019	Bond Future			Buy	29	0.00
2040 On 07/11/2019	Bond Future			Sell	29	0.00
2040 On 07/11/2019	Bond Future			Buy	37	0.00
2040 On 07/11/2019	Bond Future			Sell	37	0.00
2040 On 07/11/2019	Bond Future			Buy	39	0.00
2040 On 07/11/2019	Bond Future			Sell	39	0.00
2040 On 07/11/2019	Bond Future			Buy	40	0.00
2040 On 07/11/2019	Bond Future			Sell	40	0.00
2040 On 07/11/2019	Bond Future			Buy	51	0.00
2040 On 07/11/2019	Bond Future			Sell	51	0.00
2040 On 07/11/2019	Bond Future			Buy	55	0.00
2040 On 07/11/2019	Bond Future			Sell	55	0.00
2040 On 07/11/2019	Bond Future			Buy	58	0.00
2040 On 07/11/2019	Bond Future			Sell	58	0.00
2040 On 07/11/2019	Bond Future			Buy	63	0.00
2040 On 07/11/2019	Bond Future			Sell	63	0.00
2040 On 07/11/2019	Bond Future			Buy	80	0.00
2040 On 07/11/2019	Bond Future			Sell	80	0.00
2040 On 07/11/2019	Bond Future			Buy	88	0.00
2040 On 07/11/2019	Bond Future			Sell	88	0.00
2040 On 07/11/2019	Bond Future			Buy	131	0.00
2040 On 07/11/2019	Bond Future			Sell	131	0.00
2040 On 07/11/2019	Bond Future			Buy	183	0.00
2040 On 07/11/2019	Bond Future			Sell	183	0.00
2040 On 07/11/2019	Bond Future			Buy	370	0.00
2040 On 07/11/2019	Bond Future			Sell	370	0.00
2040 On 07/11/2019	Bond Future			Sell	515	0.00
2040 On 07/11/2019	Bond Future			Buy	515	0.00

R209 Bond Future

R209 On 07/11/2019	Bond Future			Buy	182	0.00
R209 On 07/11/2019	Bond Future			Sell	182	0.00
R209 On 07/11/2019	Bond Future			Buy	185	0.00
R209 On 07/11/2019	Bond Future			Sell	185	0.00
R209 On 07/11/2019	Bond Future			Buy	418	0.00
R209 On 07/11/2019	Bond Future			Sell	418	0.00
R209 On 07/11/2019	Bond Future			Buy	428	0.00
R209 On 07/11/2019	Bond Future			Sell	428	0.00
R209 On 07/11/2019	Bond Future			Sell	600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019	Bond Future		Buy	600	0.00
R209 On 07/11/2019	Bond Future		Sell	613	0.00
R209 On 07/11/2019	Bond Future		Buy	613	0.00
Grand Total for Daily Detailed Turnover:				18,734	0.00