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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/08/2019

TO DATE : 20/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 07/11/2019	Index Future		Buy	4	0.00
ALBI On 07/11/2019	Index Future		Sell	4	0.00
ALBI On 07/11/2019	Index Future		Buy	4	0.00
ALBI On 07/11/2019	Index Future		Sell	4	0.00

Govi Total Return Index

GOVI On 07/11/2019	GOVI		Sell	2	0.00
GOVI On 07/11/2019	GOVI		Buy	2	0.00
GOVI On 07/11/2019	GOVI		Sell	4	0.00
GOVI On 07/11/2019	GOVI		Buy	4	0.00
GOVI On 07/11/2019	GOVI		Sell	6	0.00
GOVI On 07/11/2019	GOVI		Buy	6	0.00

R186 Bond Future

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	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	8.73	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

R2023 Bond Future

R023 On 07/11/2019	Bond Future			Buy	300	0.00
R023 On 07/11/2019	Bond Future			Sell	300	0.00
R023 On 07/11/2019	Bond Future			Buy	300	0.00
R023 On 07/11/2019	Bond Future			Sell	300	0.00

R2032 Bond Future

2032 On 07/11/2019	Bond Future			Sell	380	0.00
2032 On 07/11/2019	Bond Future			Buy	380	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	9.75	Call	Sell	12	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	12	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	12	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	12	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	12	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	12	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	13	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	13	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	13	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	13	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	13	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	13	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	14	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	14	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	14	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	14	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	14	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	14	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	14	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	14	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	14	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	14	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	14	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	16	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	16	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	16	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	16	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	16	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	16	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	19	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	19	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	19	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	19	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	19	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	19	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	19	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	19	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	19	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	19	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	19	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	19	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	20	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	20	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	20	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	20	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	20	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	20	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	21	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	21	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	21	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	21	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	21	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	21	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	23	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	23	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	23	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	23	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	23	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	23	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	24	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	24	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	24	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	24	0.00

R035 On 07/05/2020	Bond Future	10.75	Put	Buy	24	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	24	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	25	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	25	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	25	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	25	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	25	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	25	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	29	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	29	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	29	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	29	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	29	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	29	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	29	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	29	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	29	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	29	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	29	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	29	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	32	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	32	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	32	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	32	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	32	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	32	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	32	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	32	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	32	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	32	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	32	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	32	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	33	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	33	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	33	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	33	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	33	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	33	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	39	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	39	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	39	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	39	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	39	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	39	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	40	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	40	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	40	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	40	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	40	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	40	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	43	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	43	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	43	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	43	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	43	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	43	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	55	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	55	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	55	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	55	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	55	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	55	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	57	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	57	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	57	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	57	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	57	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	57	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	62	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	62	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	62	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	62	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	62	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	62	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	65	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	65	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	65	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	65	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	65	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	65	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	75	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	75	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	75	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	75	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	75	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	75	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	109	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	109	0.00

R035 On 07/05/2020	Bond Future	9.11	Call	Sell	109	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	109	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	109	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	109	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	124	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	124	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	124	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	124	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	124	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	124	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	231	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	231	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	231	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	231	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	231	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	231	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	234	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	234	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	234	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	234	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	234	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	234	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	608	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	608	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	608	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	608	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	608	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	608	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	2,262	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	2,262	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	2,262	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	2,262	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	2,262	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	2,262	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	5,000	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	5,000	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	5,000	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	5,000	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	5,000	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	5,000	0.00

R2048 Bond Future

R248 On 07/11/2019	Bond Future			Sell	20	0.00
R248 On 07/11/2019	Bond Future			Buy	20	0.00
R248 On 07/11/2019	Bond Future			Sell	100	0.00
R248 On 07/11/2019	Bond Future			Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/11/2019			Buy	120	0.00
R248 On 07/11/2019			Sell	120	0.00
R209 Bond Future					
R209 On 07/11/2019			Sell	173	0.00
R209 On 07/11/2019			Buy	173	0.00
R209 On 07/11/2019			Buy	173	0.00
R209 On 07/11/2019			Sell	173	0.00
R210 Bond Future					
R210 On 07/11/2019			Buy	120	0.00
R210 On 07/11/2019			Sell	120	0.00
R210 On 07/11/2019			Sell	120	0.00
R210 On 07/11/2019			Buy	120	0.00
Grand Total for Daily Detailed Turnover:				30,233	0.00