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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/08/2019

TO DATE : 27/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Sell	50	0.00
R186 On 07/11/2019	Bond Future		Buy	50	0.00
R197 Bond Future					
R197 On 07/11/2019	Bond Future		Sell	38	0.00
R197 On 07/11/2019	Bond Future		Buy	38	0.00
R2023 Bond Future					

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R023 On 07/11/2019	Bond Future			Buy	2	0.00
R023 On 07/11/2019	Bond Future			Sell	2	0.00
R2030 Bond Future						
2030 On 07/11/2019	Bond Future			Sell	3	0.00
2030 On 07/11/2019	Bond Future			Buy	3	0.00
R2032 Bond Future						
2032 On 07/11/2019	Bond Future			Sell	1	0.00
2032 On 07/11/2019	Bond Future			Buy	1	0.00
R2035 Bond Future						
R035 On 07/11/2019	Bond Future			Sell	1	0.00
R035 On 07/11/2019	Bond Future			Buy	1	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	5	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	5	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	25	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	25	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	27	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	27	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	160	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	160	0.00
R035 On 07/11/2019	Bond Future			Buy	210	0.00
R035 On 07/11/2019	Bond Future			Sell	210	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	220	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	220	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	478	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	478	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	510	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	510	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	20,457	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	20,457	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	20,457	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	20,457	0.00
R2037 Bond Future						
2037 On 07/11/2019	Bond Future			Sell	2	0.00
2037 On 07/11/2019	Bond Future			Buy	2	0.00
2037 On 07/11/2019	Bond Future			Buy	1,000	0.00
2037 On 07/11/2019	Bond Future			Sell	1,000	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future						
2040 On 07/11/2019	Bond Future			Sell	2	0.00
2040 On 07/11/2019	Bond Future			Buy	2	0.00
R2044 Bond Future						
2044 On 07/11/2019	Bond Future			Sell	40	0.00
2044 On 07/11/2019	Bond Future			Buy	40	0.00
2044 On 07/11/2019	Bond Future			Sell	40	0.00
2044 On 07/11/2019	Bond Future			Buy	40	0.00
2044 On 07/11/2019	Bond Future			Buy	40	0.00
2044 On 07/11/2019	Bond Future			Sell	40	0.00
R2048 Bond Future						
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	5	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	5	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	17	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	17	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	25	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	25	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	98	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	98	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	105	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	105	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	155	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	155	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	210	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	210	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	490	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	490	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	14,297	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	14,297	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Buy	14,297	0.00
R248 On 06/08/2020	Bond Future	9.25	Call	Sell	14,297	0.00
R209 Bond Future						
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 07/11/2019	Bond Future			Sell	20	0.00
R209 On 07/11/2019	Bond Future			Buy	20	0.00
R209 On 07/11/2019	Bond Future			Buy	20	0.00
R209 On 07/11/2019	Bond Future			Sell	20	0.00
R209 On 07/11/2019	Bond Future			Buy	850	0.00
R209 On 07/11/2019	Bond Future			Sell	850	0.00

R214 Bond Future

R214 On 07/11/2019	Bond Future			Sell	1	0.00
R214 On 07/11/2019	Bond Future			Buy	1	0.00

Grand Total for Daily Detailed Turnover:

74,423 0.00