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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/06/2019

TO DATE : 12/06/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/08/2019	Bond Future		Sell	8	0.00
2025 On 01/08/2019	Bond Future		Buy	8	0.00
2025 On 01/08/2019	Bond Future		Sell	8	0.00
2025 On 01/08/2019	Bond Future		Buy	8	0.00
2025 On 01/08/2019	Bond Future		Sell	8	0.00
2025 On 01/08/2019	Bond Future		Buy	8	0.00
2025 On 01/08/2019	Bond Future		Buy	8	0.00
2025 On 01/08/2019	Bond Future		Sell	8	0.00
I2029 Bond Future					
2029 On 01/08/2019	Bond Future		Buy	10	0.00
2029 On 01/08/2019	Bond Future		Sell	10	0.00
2029 On 01/08/2019	Bond Future		Buy	10	0.00
2029 On 01/08/2019	Bond Future		Sell	10	0.00

2029 On 01/08/2019	Bond Future		Sell	10	0.00
2029 On 01/08/2019	Bond Future		Buy	10	0.00
2029 On 01/08/2019	Bond Future		Buy	10	0.00
2029 On 01/08/2019	Bond Future		Sell	10	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future		Buy	5	0.00	
R186 On 01/08/2019	Bond Future		Sell	5	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	18	0.00	
R186 On 01/08/2019	Bond Future		Sell	18	0.00	
R186 On 01/08/2019	Bond Future		Buy	18	0.00	
R186 On 01/08/2019	Bond Future		Sell	18	0.00	
R186 On 01/08/2019	Bond Future		Buy	22	0.00	
R186 On 01/08/2019	Bond Future		Sell	22	0.00	
R186 On 01/08/2019	Bond Future		Buy	24	0.00	
R186 On 01/08/2019	Bond Future		Sell	24	0.00	
R186 On 01/08/2019	Bond Future		Sell	24	0.00	
R186 On 01/08/2019	Bond Future		Buy	24	0.00	
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	32	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	32	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	42	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	42	0.00
R186 On 01/08/2019	Bond Future		Buy	54	0.00	
R186 On 01/08/2019	Bond Future		Sell	54	0.00	
R186 On 01/08/2019	Bond Future		Sell	54	0.00	
R186 On 01/08/2019	Bond Future		Buy	54	0.00	
R186 On 01/08/2019	Bond Future		Buy	54	0.00	
R186 On 01/08/2019	Bond Future		Sell	54	0.00	
R186 On 01/08/2019	Bond Future		Buy	54	0.00	
R186 On 01/08/2019	Bond Future		Sell	54	0.00	
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	93	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	93	0.00
R186 On 01/08/2019	Bond Future		Buy	100	0.00	
R186 On 01/08/2019	Bond Future		Sell	100	0.00	
R186 On 01/08/2019	Bond Future		Sell	100	0.00	
R186 On 01/08/2019	Bond Future		Buy	100	0.00	
R186 On 01/08/2019	Bond Future		Buy	100	0.00	
R186 On 01/08/2019	Bond Future		Sell	100	0.00	
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	103	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	103	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Buy	127	0.00
R186 On 01/08/2019	Bond Future	8.70	Put	Sell	127	0.00
R186 On 01/08/2019	Bond Future		Sell	208	0.00	
R186 On 01/08/2019	Bond Future		Buy	208	0.00	

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 01/08/2019			Buy	310	0.00
R186 On 01/08/2019			Sell	310	0.00
R186 On 01/08/2019			Sell	589	0.00
R186 On 01/08/2019			Buy	589	0.00
R186 On 01/08/2019	8.70	Put	Buy	1,016	0.00
R186 On 01/08/2019	8.70	Put	Sell	1,016	0.00
R186 On 01/08/2019	8.70	Put	Buy	1,687	0.00
R186 On 01/08/2019	8.70	Put	Sell	1,687	0.00
R186 On 01/08/2019	8.70	Put	Buy	3,100	0.00
R186 On 01/08/2019	8.70	Put	Sell	3,100	0.00

R2023 Bond Future

R023 On 01/08/2019			Sell	48	0.00
R023 On 01/08/2019			Buy	48	0.00
R023 On 01/08/2019			Sell	48	0.00
R023 On 01/08/2019			Buy	48	0.00
R023 On 01/08/2019			Buy	48	0.00
R023 On 01/08/2019			Sell	48	0.00
R023 On 01/08/2019			Sell	48	0.00
R023 On 01/08/2019			Buy	48	0.00

R2030 Bond Future

2030 On 01/08/2019			Sell	10	0.00
2030 On 01/08/2019			Buy	10	0.00
2030 On 01/08/2019			Sell	15	0.00
2030 On 01/08/2019			Buy	15	0.00
2030 On 01/08/2019	9.24	Put	Sell	28	0.00
2030 On 01/08/2019	9.24	Put	Buy	28	0.00
2030 On 01/08/2019			Sell	33	0.00
2030 On 01/08/2019			Buy	33	0.00
2030 On 01/08/2019			Sell	33	0.00
2030 On 01/08/2019			Buy	33	0.00
2030 On 01/08/2019			Sell	40	0.00
2030 On 01/08/2019			Buy	40	0.00
2030 On 01/08/2019	9.24	Put	Sell	43	0.00
2030 On 01/08/2019	9.24	Put	Buy	43	0.00
2030 On 01/08/2019	9.24	Put	Sell	93	0.00
2030 On 01/08/2019	9.24	Put	Buy	93	0.00
2030 On 01/08/2019	9.24	Put	Sell	93	0.00
2030 On 01/08/2019	9.24	Put	Buy	93	0.00
2030 On 01/08/2019	9.24	Put	Sell	115	0.00

2030 On 01/08/2019	Bond Future	9.24	Put	Buy	115	0.00
2030 On 01/08/2019	Bond Future			Sell	383	0.00
2030 On 01/08/2019	Bond Future			Buy	383	0.00
2030 On 01/08/2019	Bond Future			Sell	571	0.00
2030 On 01/08/2019	Bond Future			Buy	571	0.00
2030 On 01/08/2019	Bond Future			Buy	1,085	0.00
2030 On 01/08/2019	Bond Future			Sell	1,085	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	1,095	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	1,095	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	1,633	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	1,633	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Buy	3,100	0.00
2030 On 01/08/2019	Bond Future	9.24	Put	Sell	3,100	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future			Sell	191	0.00
2040 On 01/08/2019	Bond Future			Buy	191	0.00
2040 On 01/08/2019	Bond Future			Sell	191	0.00
2040 On 01/08/2019	Bond Future			Buy	191	0.00

R2044 Bond Future

2044 On 01/08/2019	Bond Future			Sell	20	0.00
2044 On 01/08/2019	Bond Future			Buy	20	0.00
2044 On 01/08/2019	Bond Future			Sell	20	0.00
2044 On 01/08/2019	Bond Future			Buy	20	0.00
2044 On 01/08/2019	Bond Future			Buy	20	0.00
2044 On 01/08/2019	Bond Future			Sell	20	0.00
2044 On 01/08/2019	Bond Future			Sell	20	0.00
2044 On 01/08/2019	Bond Future			Buy	20	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future			Buy	10	0.00
R248 On 01/08/2019	Bond Future			Sell	10	0.00
R248 On 01/08/2019	Bond Future			Sell	10	0.00
R248 On 01/08/2019	Bond Future			Buy	10	0.00
R248 On 01/08/2019	Bond Future			Sell	10	0.00
R248 On 01/08/2019	Bond Future			Buy	10	0.00
R248 On 01/08/2019	Bond Future			Buy	10	0.00
R248 On 01/08/2019	Bond Future			Sell	10	0.00
R248 On 07/11/2019	Bond Future			Sell	2,000	0.00
R248 On 07/11/2019	Bond Future			Buy	2,000	0.00
R248 On 07/11/2019	Bond Future			Sell	2,000	0.00
R248 On 07/11/2019	Bond Future			Buy	2,000	0.00

R207 Bond Future

R207 On 01/08/2019	Bond Future			Buy	3	0.00
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 01/08/2019	Bond Future		Sell	3	0.00
R208 Bond Futures					
R208 On 01/08/2019	Bond Future		Sell	24	0.00
R208 On 01/08/2019	Bond Future		Buy	24	0.00
R208 On 01/08/2019	Bond Future		Sell	24	0.00
R208 On 01/08/2019	Bond Future		Buy	24	0.00
R208 On 01/08/2019	Bond Future		Buy	24	0.00
R208 On 01/08/2019	Bond Future		Sell	24	0.00
R208 On 01/08/2019	Bond Future		Sell	24	0.00
R208 On 01/08/2019	Bond Future		Buy	24	0.00
R209 Bond Future					
R209 On 01/08/2019	Bond Future		Sell	4	0.00
R209 On 01/08/2019	Bond Future		Buy	4	0.00
R209 On 01/08/2019	Bond Future		Buy	9	0.00
R209 On 01/08/2019	Bond Future		Sell	9	0.00
R209 On 01/08/2019	Bond Future		Sell	10	0.00
R209 On 01/08/2019	Bond Future		Buy	10	0.00
R209 On 01/08/2019	Bond Future		Sell	23	0.00
R209 On 01/08/2019	Bond Future		Buy	23	0.00
R209 On 01/08/2019	Bond Future		Sell	23	0.00
R209 On 01/08/2019	Bond Future		Buy	23	0.00
R209 On 01/08/2019	Bond Future		Sell	23	0.00
R209 On 01/08/2019	Bond Future		Buy	23	0.00
R209 On 01/08/2019	Bond Future		Buy	23	0.00
R209 On 01/08/2019	Bond Future		Sell	23	0.00
R209 On 01/08/2019	Bond Future		Sell	301	0.00
R209 On 01/08/2019	Bond Future		Buy	301	0.00
R209 On 01/08/2019	Bond Future		Buy	315	0.00
R209 On 01/08/2019	Bond Future		Sell	315	0.00
R210 Bond Future					
R210 On 01/08/2019	Bond Future		Buy	6	0.00
R210 On 01/08/2019	Bond Future		Sell	6	0.00
R210 On 01/08/2019	Bond Future		Buy	6	0.00
R210 On 01/08/2019	Bond Future		Sell	6	0.00
R210 On 01/08/2019	Bond Future		Buy	6	0.00
R210 On 01/08/2019	Bond Future		Sell	6	0.00
R210 On 01/08/2019	Bond Future		Sell	6	0.00
R210 On 01/08/2019	Bond Future		Buy	6	0.00

R213 Bond Future

R213 On 01/08/2019	Bond Future	Sell	3	0.00
R213 On 01/08/2019	Bond Future	Buy	3	0.00
R213 On 01/08/2019	Bond Future	Sell	3	0.00
R213 On 01/08/2019	Bond Future	Buy	3	0.00
R213 On 01/08/2019	Bond Future	Sell	3	0.00
R213 On 01/08/2019	Bond Future	Buy	3	0.00
R213 On 01/08/2019	Bond Future	Buy	3	0.00
R213 On 01/08/2019	Bond Future	Sell	3	0.00

Grand Total for Daily Detailed Turnover:

21,944 0.00