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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/06/2019

TO DATE : 26/06/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2025 Bond Future					
2025 On 01/08/2019	Bond Future		Buy	64	0.00
2025 On 01/08/2019	Bond Future		Sell	64	0.00
I2029 Bond Future					
2029 On 01/08/2019	Bond Future		Buy	51	0.00
2029 On 01/08/2019	Bond Future		Sell	51	0.00
I2038 Bond Future					
2038 On 01/08/2019	Bond Future		Buy	52	0.00
2038 On 01/08/2019	Bond Future		Sell	52	0.00
I2046 Bond Future					
2046 On 01/08/2019	Bond Future		Sell	20	0.00
2046 On 01/08/2019	Bond Future		Buy	20	0.00

2046 On 01/08/2019	Bond Future		Buy	20	0.00
2046 On 01/08/2019	Bond Future		Sell	20	0.00

I2050 Bond Future

2050 On 01/08/2019	Bond Future		Buy	11	0.00
2050 On 01/08/2019	Bond Future		Sell	11	0.00
2050 On 01/08/2019	Bond Future		Buy	19	0.00
2050 On 01/08/2019	Bond Future		Sell	19	0.00
2050 On 01/08/2019	Bond Future		Sell	30	0.00
2050 On 01/08/2019	Bond Future		Buy	30	0.00
2050 On 01/08/2019	Bond Future		Sell	104	0.00
2050 On 01/08/2019	Bond Future		Buy	104	0.00

R186 Bond Future

R186 On 07/11/2019	Bond Future		Sell	4	0.00
R186 On 07/11/2019	Bond Future		Buy	4	0.00
R186 On 07/11/2019	Bond Future		Sell	8	0.00
R186 On 07/11/2019	Bond Future		Buy	8	0.00
R186 On 07/11/2019	Bond Future		Sell	8	0.00
R186 On 07/11/2019	Bond Future		Buy	8	0.00
R186 On 07/11/2019	Bond Future		Sell	15	0.00
R186 On 07/11/2019	Bond Future		Buy	15	0.00
R186 On 07/11/2019	Bond Future		Sell	15	0.00
R186 On 07/11/2019	Bond Future		Buy	15	0.00
R186 On 01/08/2019	Bond Future		Sell	50	0.00
R186 On 01/08/2019	Bond Future		Buy	50	0.00
R186 On 01/08/2019	Bond Future		Sell	50	0.00
R186 On 01/08/2019	Bond Future		Buy	50	0.00
R186 On 07/11/2019	Bond Future		Sell	76	0.00
R186 On 07/11/2019	Bond Future		Buy	76	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 07/11/2019	Bond Future		Sell	152	0.00
R186 On 07/11/2019	Bond Future		Buy	152	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	165	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	165	0.00
R186 On 07/11/2019	Bond Future		Sell	190	0.00
R186 On 07/11/2019	Bond Future		Buy	190	0.00
R186 On 07/11/2019	Bond Future		Sell	190	0.00
R186 On 07/11/2019	Bond Future		Buy	190	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	285	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	285	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	368	0.00
R186 On 07/11/2019	Bond Future	8.20	Put	368	0.00
R186 On 07/11/2019	Bond Future		Sell	380	0.00
R186 On 07/11/2019	Bond Future		Buy	380	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/11/2019	8.20	Put	Sell	404	0.00
R186 On 07/11/2019	8.20	Put	Buy	404	0.00
R186 On 01/08/2019			Sell	574	0.00
R186 On 01/08/2019			Buy	574	0.00
R186 On 07/11/2019	8.20	Put	Sell	780	0.00
R186 On 07/11/2019	8.20	Put	Buy	780	0.00
R186 On 01/08/2019			Buy	1,000	0.00
R186 On 01/08/2019			Sell	1,000	0.00
R186 On 07/11/2019			Sell	2,774	0.00
R186 On 07/11/2019			Buy	2,774	0.00
R186 On 07/11/2019			Sell	3,800	0.00
R186 On 07/11/2019			Buy	3,800	0.00
R186 On 07/11/2019			Buy	3,800	0.00
R186 On 07/11/2019			Sell	3,800	0.00
R186 On 07/11/2019	8.20	Put	Sell	5,498	0.00
R186 On 07/11/2019	8.20	Put	Buy	5,498	0.00
R186 On 07/11/2019	8.20	Put	Buy	7,500	0.00
R186 On 07/11/2019	8.20	Put	Sell	7,500	0.00
R186 On 07/11/2019	8.20	Put	Buy	7,500	0.00
R186 On 07/11/2019	8.20	Put	Sell	7,500	0.00
R202 Bond Future					
R202 On 01/08/2019			Buy	4	0.00
R202 On 01/08/2019			Sell	4	0.00
R202 On 01/08/2019			Buy	68	0.00
R202 On 01/08/2019			Sell	68	0.00
R202 On 01/08/2019			Buy	68	0.00
R202 On 01/08/2019			Sell	68	0.00
R2023 Bond Future					
R023 On 01/08/2019			Sell	363	0.00
R023 On 01/08/2019			Buy	363	0.00
R2030 Bond Future					
2030 On 01/08/2019			Buy	110	0.00
2030 On 01/08/2019			Sell	110	0.00
2030 On 01/08/2019			Sell	500	0.00
2030 On 01/08/2019			Buy	500	0.00
R2035 Bond Future					
R035 On 01/08/2019			Buy	330	0.00

R035 On 01/08/2019	Bond Future	Sell	330	0.00
R035 On 01/08/2019	Bond Future	Sell	330	0.00
R035 On 01/08/2019	Bond Future	Buy	330	0.00
R2040 Bond Future				
2040 On 01/08/2019	Bond Future	Sell	237	0.00
2040 On 01/08/2019	Bond Future	Buy	237	0.00
2040 On 01/08/2019	Bond Future	Sell	237	0.00
2040 On 01/08/2019	Bond Future	Buy	237	0.00
R2044 Bond Future				
2044 On 01/08/2019	Bond Future	Buy	56	0.00
2044 On 01/08/2019	Bond Future	Sell	56	0.00
R2048 Bond Future				
R248 On 01/08/2019	Bond Future	Sell	141	0.00
R248 On 01/08/2019	Bond Future	Buy	141	0.00
R208 Bond Futures				
R208 On 01/08/2019	Bond Future	Sell	2	0.00
R208 On 01/08/2019	Bond Future	Buy	2	0.00
R209 Bond Future				
R209 On 01/08/2019	Bond Future	Sell	8	0.00
R209 On 01/08/2019	Bond Future	Buy	8	0.00
R209 On 01/08/2019	Bond Future	Sell	15	0.00
R209 On 01/08/2019	Bond Future	Buy	15	0.00
R209 On 01/08/2019	Bond Future	Sell	19	0.00
R209 On 01/08/2019	Bond Future	Buy	19	0.00
R209 On 01/08/2019	Bond Future	Buy	138	0.00
R209 On 01/08/2019	Bond Future	Sell	138	0.00
R209 On 01/08/2019	Bond Future	Sell	180	0.00
R209 On 01/08/2019	Bond Future	Buy	180	0.00
R210 Bond Future				
R210 On 01/08/2019	Bond Future	Buy	31	0.00
R210 On 01/08/2019	Bond Future	Sell	31	0.00
R213 Bond Future				
R213 On 01/08/2019	Bond Future	Sell	20	0.00
R213 On 01/08/2019	Bond Future	Buy	20	0.00
R214 Bond Future				
R214 On 01/08/2019	Bond Future	Buy	23	0.00
R214 On 01/08/2019	Bond Future	Sell	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 01/08/2019 Bond Future			Sell	66	0.00
R214 On 01/08/2019 Bond Future			Buy	66	0.00
Grand Total for Daily Detailed Turnover:				39,003	0.00