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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/08/2019

TO DATE : 28/08/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/11/2019			Buy	50	0.00
R186 On 07/11/2019			Sell	50	0.00
R186 On 07/11/2019			Buy	50	0.00
R186 On 07/11/2019			Sell	50	0.00
R2030 Bond Future					
2030 On 07/11/2019			Sell	4	0.00
2030 On 07/11/2019			Buy	4	0.00
2030 On 07/11/2019			Sell	11	0.00
2030 On 07/11/2019			Buy	11	0.00
2030 On 07/11/2019			Sell	12	0.00
2030 On 07/11/2019			Buy	12	0.00
2030 On 07/11/2019			Sell	13	0.00
2030 On 07/11/2019			Buy	13	0.00

2030 On 07/11/2019	Bond Future	9.25	Put	Sell	13	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Buy	13	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	17	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	17	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	17	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	17	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	19	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	19	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	19	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	19	0.00
2030 On 07/11/2019	Bond Future			Sell	21	0.00
2030 On 07/11/2019	Bond Future			Buy	21	0.00
2030 On 07/11/2019	Bond Future			Sell	22	0.00
2030 On 07/11/2019	Bond Future			Buy	22	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	28	0.00
2030 On 07/11/2019	Bond Future			Buy	28	0.00
2030 On 07/11/2019	Bond Future			Sell	28	0.00
2030 On 07/11/2019	Bond Future			Buy	28	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	34	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	34	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	34	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	34	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	36	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	36	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	36	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	36	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Sell	41	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Buy	41	0.00
2030 On 07/11/2019	Bond Future			Sell	43	0.00
2030 On 07/11/2019	Bond Future			Buy	43	0.00
2030 On 07/11/2019	Bond Future			Sell	43	0.00
2030 On 07/11/2019	Bond Future			Buy	43	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	44	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	44	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	44	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	44	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	44	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	44	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	44	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	44	0.00
2030 On 07/11/2019	Bond Future			Sell	47	0.00
2030 On 07/11/2019	Bond Future			Buy	47	0.00
2030 On 07/11/2019	Bond Future			Sell	52	0.00
2030 On 07/11/2019	Bond Future			Buy	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 07/11/2019			Sell	52	0.00
2030 On 07/11/2019			Buy	52	0.00
2030 On 07/11/2019			Sell	53	0.00
2030 On 07/11/2019			Buy	53	0.00
2030 On 07/11/2019			Sell	62	0.00
2030 On 07/11/2019			Buy	62	0.00
2030 On 07/11/2019	9.25	Put	Sell	71	0.00
2030 On 07/11/2019	9.25	Put	Buy	71	0.00
2030 On 07/11/2019	9.30	Put	Sell	82	0.00
2030 On 07/11/2019	9.30	Put	Buy	82	0.00
2030 On 07/11/2019	9.20	Put	Sell	82	0.00
2030 On 07/11/2019	9.20	Put	Buy	82	0.00
2030 On 07/11/2019			Sell	84	0.00
2030 On 07/11/2019			Buy	84	0.00
2030 On 07/11/2019	9.30	Put	Sell	98	0.00
2030 On 07/11/2019	9.30	Put	Buy	98	0.00
2030 On 07/11/2019	9.20	Put	Sell	98	0.00
2030 On 07/11/2019	9.20	Put	Buy	98	0.00
2030 On 07/11/2019			Sell	113	0.00
2030 On 07/11/2019			Buy	113	0.00
2030 On 07/11/2019	9.30	Put	Sell	132	0.00
2030 On 07/11/2019	9.30	Put	Buy	132	0.00
2030 On 07/11/2019	9.20	Put	Sell	132	0.00
2030 On 07/11/2019	9.20	Put	Buy	132	0.00
2030 On 07/11/2019	9.25	Put	Sell	138	0.00
2030 On 07/11/2019	9.25	Put	Buy	138	0.00
2030 On 07/11/2019	9.25	Put	Sell	140	0.00
2030 On 07/11/2019	9.25	Put	Buy	140	0.00
2030 On 07/11/2019	9.25	Put	Sell	153	0.00
2030 On 07/11/2019	9.25	Put	Buy	153	0.00
2030 On 07/11/2019	9.25	Put	Sell	168	0.00
2030 On 07/11/2019	9.25	Put	Buy	168	0.00
2030 On 07/11/2019	9.25	Put	Sell	172	0.00
2030 On 07/11/2019	9.25	Put	Buy	172	0.00
2030 On 07/11/2019	9.30	Put	Sell	178	0.00
2030 On 07/11/2019	9.30	Put	Buy	178	0.00
2030 On 07/11/2019	9.20	Put	Sell	178	0.00
2030 On 07/11/2019	9.20	Put	Buy	178	0.00
2030 On 07/11/2019			Sell	454	0.00
2030 On 07/11/2019			Buy	454	0.00
2030 On 07/11/2019			Sell	575	0.00
2030 On 07/11/2019			Buy	575	0.00

2030 On 07/11/2019	Bond Future	9.30	Put	Sell	716	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	716	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	716	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	716	0.00
2030 On 07/11/2019	Bond Future			Sell	801	0.00
2030 On 07/11/2019	Bond Future			Buy	801	0.00
2030 On 07/11/2019	Bond Future			Buy	888	0.00
2030 On 07/11/2019	Bond Future			Sell	888	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Buy	1,400	0.00
2030 On 07/11/2019	Bond Future	9.30	Put	Sell	1,400	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Buy	1,400	0.00
2030 On 07/11/2019	Bond Future	9.20	Put	Sell	1,400	0.00
2030 On 07/11/2019	Bond Future			Buy	1,653	0.00
2030 On 07/11/2019	Bond Future			Sell	1,653	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Sell	1,854	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Buy	1,854	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Sell	2,583	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Buy	2,583	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Sell	5,333	0.00
2030 On 07/11/2019	Bond Future	9.25	Put	Buy	5,333	0.00

R2035 Bond Future

R035 On 06/08/2020	Bond Future	9.00	Call	Sell	50	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	50	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	80	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	125	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	125	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	177	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	177	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	217	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	217	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	580	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	580	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	5,500	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	5,500	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	5,870	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	5,870	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Sell	5,875	0.00
R035 On 06/08/2020	Bond Future	9.00	Call	Buy	5,875	0.00

R2040 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2040 On 07/11/2019			Sell	45	0.00
2040 On 07/11/2019			Buy	45	0.00
2040 On 07/11/2019			Sell	45	0.00
2040 On 07/11/2019			Buy	45	0.00
R2048 Bond Future					
R248 On 06/08/2020	9.25	Call	Sell	50	0.00
R248 On 06/08/2020	9.25	Call	Buy	50	0.00
R248 On 06/08/2020	9.25	Call	Buy	70	0.00
R248 On 06/08/2020	9.25	Call	Sell	70	0.00
R248 On 06/08/2020	9.25	Call	Sell	99	0.00
R248 On 06/08/2020	9.25	Call	Buy	99	0.00
R248 On 06/08/2020	9.25	Call	Sell	102	0.00
R248 On 06/08/2020	9.25	Call	Buy	102	0.00
R248 On 06/08/2020	9.25	Call	Sell	115	0.00
R248 On 06/08/2020	9.25	Call	Buy	115	0.00
R248 On 06/08/2020	9.25	Call	Buy	165	0.00
R248 On 06/08/2020	9.25	Call	Sell	165	0.00
R248 On 06/08/2020	9.25	Call	Sell	297	0.00
R248 On 06/08/2020	9.25	Call	Buy	297	0.00
R248 On 06/08/2020	9.25	Call	Buy	330	0.00
R248 On 06/08/2020	9.25	Call	Sell	330	0.00
R248 On 06/08/2020	9.25	Call	Sell	345	0.00
R248 On 06/08/2020	9.25	Call	Buy	345	0.00
R248 On 06/08/2020	9.25	Call	Buy	3,122	0.00
R248 On 06/08/2020	9.25	Call	Sell	3,122	0.00
R248 On 06/08/2020	9.25	Call	Sell	4,172	0.00
R248 On 06/08/2020	9.25	Call	Buy	4,172	0.00
R248 On 06/08/2020	9.25	Call	Sell	4,325	0.00
R248 On 06/08/2020	9.25	Call	Buy	4,325	0.00
Grand Total for Daily Detailed Turnover:				53,762	0.00