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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/09/2019

TO DATE : 25/09/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/05/2020	7.60	Call	Buy	32	0.00
R186 On 07/05/2020	7.60	Call	Sell	32	0.00
R186 On 07/05/2020	8.28	Call	Sell	32	0.00
R186 On 07/05/2020	8.28	Call	Buy	32	0.00
R186 On 07/05/2020	8.93	Put	Buy	32	0.00
R186 On 07/05/2020	8.93	Put	Sell	32	0.00
R186 On 07/11/2019			Sell	1,170	0.00
R186 On 07/11/2019			Buy	1,170	0.00
R186 On 07/11/2019			Buy	1,170	0.00
R186 On 07/11/2019			Sell	1,170	0.00
R186 On 07/11/2019			Buy	1,250	0.00
R186 On 07/11/2019			Sell	1,250	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future	8.60	Call	Buy	29	0.00
2030 On 07/11/2019	Bond Future	8.60	Call	Sell	29	0.00
2030 On 07/11/2019	Bond Future	9.10	Call	Sell	29	0.00
2030 On 07/11/2019	Bond Future	9.10	Call	Buy	29	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Buy	29	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Sell	29	0.00

R2035 Bond Future

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	10.75	Put	Buy	29	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	29	0.00
R035 On 07/11/2019	Bond Future			Buy	110	0.00
R035 On 07/11/2019	Bond Future			Sell	110	0.00
R035 On 07/11/2019	Bond Future			Sell	110	0.00
R035 On 07/11/2019	Bond Future			Buy	110	0.00
R035 On 07/11/2019	Bond Future			Buy	180	0.00
R035 On 07/11/2019	Bond Future			Sell	180	0.00
R035 On 07/11/2019	Bond Future			Buy	180	0.00
R035 On 07/11/2019	Bond Future			Sell	180	0.00

R2044 Bond Future

2044 On 07/11/2019	Bond Future			Buy	23	0.00
2044 On 07/11/2019	Bond Future			Sell	23	0.00
2044 On 07/11/2019	Bond Future			Sell	23	0.00
2044 On 07/11/2019	Bond Future			Buy	23	0.00

R207 Bond Future

R207 On 07/11/2019	Bond Future			Sell	75	0.00
R207 On 07/11/2019	Bond Future			Buy	75	0.00
R207 On 07/11/2019	Bond Future			Sell	90	0.00
R207 On 07/11/2019	Bond Future			Buy	90	0.00
R207 On 07/11/2019	Bond Future			Sell	108	0.00
R207 On 07/11/2019	Bond Future			Buy	108	0.00
R207 On 07/11/2019	Bond Future			Sell	191	0.00
R207 On 07/11/2019	Bond Future			Buy	191	0.00
R207 On 07/11/2019	Bond Future			Sell	229	0.00
R207 On 07/11/2019	Bond Future			Buy	229	0.00
R207 On 07/11/2019	Bond Future			Sell	273	0.00
R207 On 07/11/2019	Bond Future			Buy	273	0.00
R207 On 07/11/2019	Bond Future			Sell	274	0.00
R207 On 07/11/2019	Bond Future			Buy	274	0.00
R207 On 07/11/2019	Bond Future			Buy	694	0.00
R207 On 07/11/2019	Bond Future			Sell	694	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 07/11/2019	Bond Future		Buy	21	0.00
R208 On 07/11/2019	Bond Future		Sell	21	0.00
R208 On 07/11/2019	Bond Future		Buy	27	0.00
R208 On 07/11/2019	Bond Future		Sell	27	0.00
R208 On 07/11/2019	Bond Future		Buy	84	0.00
R208 On 07/11/2019	Bond Future		Sell	84	0.00
R208 On 07/11/2019	Bond Future		Buy	200	0.00
R208 On 07/11/2019	Bond Future		Sell	200	0.00
R208 On 07/11/2019	Bond Future		Buy	269	0.00
R208 On 07/11/2019	Bond Future		Sell	269	0.00
R208 On 07/11/2019	Bond Future		Buy	323	0.00
R208 On 07/11/2019	Bond Future		Sell	323	0.00
R208 On 07/11/2019	Bond Future		Sell	332	0.00
R208 On 07/11/2019	Bond Future		Buy	332	0.00
R208 On 07/11/2019	Bond Future		Buy	389	0.00
R208 On 07/11/2019	Bond Future		Sell	389	0.00
R208 On 07/11/2019	Bond Future		Sell	981	0.00
R208 On 07/11/2019	Bond Future		Buy	981	0.00
R209 Bond Future					
R209 On 07/11/2019	Bond Future		Sell	3	0.00
R209 On 07/11/2019	Bond Future		Buy	3	0.00
R209 On 07/11/2019	Bond Future		Sell	4	0.00
R209 On 07/11/2019	Bond Future		Buy	4	0.00
R209 On 07/11/2019	Bond Future		Sell	8	0.00
R209 On 07/11/2019	Bond Future		Buy	8	0.00
R209 On 07/11/2019	Bond Future		Sell	10	0.00
R209 On 07/11/2019	Bond Future		Buy	10	0.00
R209 On 07/11/2019	Bond Future		Sell	18	0.00
R209 On 07/11/2019	Bond Future		Buy	18	0.00
R209 On 07/11/2019	Bond Future		Sell	28	0.00
R209 On 07/11/2019	Bond Future		Buy	28	0.00
R209 On 07/11/2019	Bond Future		Sell	35	0.00
R209 On 07/11/2019	Bond Future		Buy	35	0.00
R209 On 07/11/2019	Bond Future		Sell	41	0.00
R209 On 07/11/2019	Bond Future		Buy	41	0.00
R209 On 07/11/2019	Bond Future		Sell	49	0.00
R209 On 07/11/2019	Bond Future		Buy	49	0.00
R209 On 07/11/2019	Bond Future		Sell	98	0.00

