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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/10/2019

TO DATE : 14/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 07/05/2020 Bond Future	7.60	Call	Buy	8	0.00
R186 On 07/05/2020 Bond Future	7.60	Call	Sell	8	0.00
R186 On 07/05/2020 Bond Future	8.28	Call	Buy	8	0.00
R186 On 07/05/2020 Bond Future	8.28	Call	Sell	8	0.00
R186 On 07/05/2020 Bond Future	8.93	Put	Buy	8	0.00
R186 On 07/05/2020 Bond Future	8.93	Put	Sell	8	0.00
R186 On 07/05/2020 Bond Future	7.60	Call	Buy	22	0.00
R186 On 07/05/2020 Bond Future	7.60	Call	Sell	22	0.00
R186 On 07/05/2020 Bond Future	8.28	Call	Buy	22	0.00
R186 On 07/05/2020 Bond Future	8.28	Call	Sell	22	0.00
R186 On 07/05/2020 Bond Future	8.93	Put	Buy	22	0.00
R186 On 07/05/2020 Bond Future	8.93	Put	Sell	22	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future	9.10	Call	Buy	8	0.00
2030 On 07/11/2019	Bond Future	9.10	Call	Sell	8	0.00
2030 On 07/11/2019	Bond Future	8.60	Call	Buy	8	0.00
2030 On 07/11/2019	Bond Future	8.60	Call	Sell	8	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Buy	8	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Sell	8	0.00
2030 On 07/11/2019	Bond Future	9.10	Call	Buy	23	0.00
2030 On 07/11/2019	Bond Future	9.10	Call	Sell	23	0.00
2030 On 07/11/2019	Bond Future	8.60	Call	Buy	23	0.00
2030 On 07/11/2019	Bond Future	8.60	Call	Sell	23	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Buy	23	0.00
2030 On 07/11/2019	Bond Future	9.76	Put	Sell	23	0.00

R2035 Bond Future

R035 On 07/05/2020	Bond Future	9.75	Call	Buy	7	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	7	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	7	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	7	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	7	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	7	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Buy	20	0.00
R035 On 07/05/2020	Bond Future	9.75	Call	Sell	20	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Buy	20	0.00
R035 On 07/05/2020	Bond Future	9.11	Call	Sell	20	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Buy	20	0.00
R035 On 07/05/2020	Bond Future	10.75	Put	Sell	20	0.00

R209 Bond Future

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	20	0.00
R209 On 07/11/2019	Bond Future			Buy	20	0.00
R209 On 07/11/2019	Bond Future			Sell	22	0.00
R209 On 07/11/2019	Bond Future			Buy	22	0.00
R209 On 07/11/2019	Bond Future			Sell	114	0.00
R209 On 07/11/2019	Bond Future			Buy	114	0.00
R209 On 07/11/2019	Bond Future			Sell	131	0.00
R209 On 07/11/2019	Bond Future			Buy	131	0.00
R209 On 07/11/2019	Bond Future			Sell	142	0.00
R209 On 07/11/2019	Bond Future			Buy	142	0.00
R209 On 07/11/2019	Bond Future			Sell	163	0.00
R209 On 07/11/2019	Bond Future			Buy	163	0.00
R209 On 07/11/2019	Bond Future			Sell	196	0.00
R209 On 07/11/2019	Bond Future			Buy	196	0.00
R209 On 07/11/2019	Bond Future			Sell	389	0.00
R209 On 07/11/2019	Bond Future			Buy	389	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019	Bond Future		Sell	576	0.00
R209 On 07/11/2019	Bond Future		Buy	576	0.00
R209 On 07/11/2019	Bond Future		Sell	1,337	0.00
R209 On 07/11/2019	Bond Future		Buy	1,337	0.00
R209 On 07/11/2019	Bond Future		Buy	3,076	0.00
R209 On 07/11/2019	Bond Future		Sell	3,076	0.00
R212 Bond Future					
R212 On 07/11/2019	Bond Future		Buy	4	0.00
R212 On 07/11/2019	Bond Future		Sell	4	0.00
R212 On 07/11/2019	Bond Future		Buy	9	0.00
R212 On 07/11/2019	Bond Future		Sell	9	0.00
R212 On 07/11/2019	Bond Future		Buy	52	0.00
R212 On 07/11/2019	Bond Future		Sell	52	0.00
R212 On 07/11/2019	Bond Future		Buy	59	0.00
R212 On 07/11/2019	Bond Future		Sell	59	0.00
R212 On 07/11/2019	Bond Future		Buy	64	0.00
R212 On 07/11/2019	Bond Future		Sell	64	0.00
R212 On 07/11/2019	Bond Future		Buy	74	0.00
R212 On 07/11/2019	Bond Future		Sell	74	0.00
R212 On 07/11/2019	Bond Future		Buy	89	0.00
R212 On 07/11/2019	Bond Future		Sell	89	0.00
R212 On 07/11/2019	Bond Future		Sell	178	0.00
R212 On 07/11/2019	Bond Future		Buy	178	0.00
R212 On 07/11/2019	Bond Future		Buy	262	0.00
R212 On 07/11/2019	Bond Future		Sell	262	0.00
R212 On 07/11/2019	Bond Future		Buy	609	0.00
R212 On 07/11/2019	Bond Future		Sell	609	0.00
R212 On 07/11/2019	Bond Future		Buy	1,400	0.00
R212 On 07/11/2019	Bond Future		Sell	1,400	0.00
Grand Total for Daily Detailed Turnover:				9,238	0.00