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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/07/2019

TO DATE : 08/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 07/11/2019			Sell	50	0.00
2033 On 07/11/2019			Buy	50	0.00
R186 Bond Future					
R186 On 01/08/2019			Buy	10,300	0.00
R186 On 01/08/2019			Sell	10,300	0.00
R186 On 07/11/2019			Sell	10,300	0.00
R186 On 07/11/2019			Buy	10,300	0.00
R186 On 07/11/2019			Sell	10,300	0.00
R186 On 07/11/2019			Buy	10,300	0.00
R2023 Bond Future					
R023 On 01/08/2019			Sell	5	0.00
R023 On 01/08/2019			Buy	5	0.00

R023 On 01/08/2019	Bond Future	Buy	5	0.00
R023 On 01/08/2019	Bond Future	Sell	5	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	Sell	187	0.00
2030 On 01/08/2019	Bond Future	Buy	187	0.00
2030 On 01/08/2019	Bond Future	Buy	187	0.00
2030 On 01/08/2019	Bond Future	Sell	187	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future	Sell	28	0.00
R035 On 01/08/2019	Bond Future	Buy	28	0.00
R035 On 01/08/2019	Bond Future	Sell	38	0.00
R035 On 01/08/2019	Bond Future	Buy	38	0.00
R035 On 01/08/2019	Bond Future	Sell	47	0.00
R035 On 01/08/2019	Bond Future	Buy	47	0.00
R035 On 01/08/2019	Bond Future	Sell	53	0.00
R035 On 01/08/2019	Bond Future	Buy	53	0.00
R035 On 01/08/2019	Bond Future	Sell	54	0.00
R035 On 01/08/2019	Bond Future	Buy	54	0.00
R035 On 01/08/2019	Bond Future	Sell	59	0.00
R035 On 01/08/2019	Bond Future	Buy	59	0.00
R035 On 01/08/2019	Bond Future	Sell	60	0.00
R035 On 01/08/2019	Bond Future	Buy	60	0.00
R035 On 01/08/2019	Bond Future	Sell	80	0.00
R035 On 01/08/2019	Bond Future	Buy	80	0.00
R035 On 01/08/2019	Bond Future	Buy	98	0.00
R035 On 01/08/2019	Bond Future	Sell	98	0.00
R035 On 01/08/2019	Bond Future	Sell	105	0.00
R035 On 01/08/2019	Bond Future	Buy	105	0.00
R035 On 01/08/2019	Bond Future	Sell	110	0.00
R035 On 01/08/2019	Bond Future	Buy	110	0.00
R035 On 01/08/2019	Bond Future	Sell	138	0.00
R035 On 01/08/2019	Bond Future	Buy	138	0.00
R035 On 01/08/2019	Bond Future	Sell	146	0.00
R035 On 01/08/2019	Bond Future	Buy	146	0.00
R035 On 01/08/2019	Bond Future	Sell	192	0.00
R035 On 01/08/2019	Bond Future	Buy	192	0.00
R035 On 01/08/2019	Bond Future	Sell	192	0.00
R035 On 01/08/2019	Bond Future	Buy	192	0.00
R035 On 01/08/2019	Bond Future	Sell	215	0.00
R035 On 01/08/2019	Bond Future	Buy	215	0.00
R035 On 01/08/2019	Bond Future	Buy	383	0.00
R035 On 01/08/2019	Bond Future	Sell	383	0.00
R035 On 01/08/2019	Bond Future	Buy	453	0.00
R035 On 01/08/2019	Bond Future	Sell	453	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 01/08/2019	Bond Future		Buy	836	0.00
R035 On 01/08/2019	Bond Future		Sell	836	0.00
R035 On 01/08/2019	Bond Future		Sell	970	0.00
R035 On 01/08/2019	Bond Future		Buy	970	0.00
R035 On 01/08/2019	Bond Future		Sell	1,165	0.00
R035 On 01/08/2019	Bond Future		Buy	1,165	0.00
R035 On 01/08/2019	Bond Future		Buy	3,750	0.00
R035 On 01/08/2019	Bond Future		Sell	3,750	0.00

R2037 Bond Future

2037 On 01/08/2019	Bond Future		Sell	11	0.00
2037 On 01/08/2019	Bond Future		Buy	11	0.00
2037 On 01/08/2019	Bond Future		Sell	15	0.00
2037 On 01/08/2019	Bond Future		Buy	15	0.00
2037 On 01/08/2019	Bond Future		Sell	19	0.00
2037 On 01/08/2019	Bond Future		Buy	19	0.00
2037 On 01/08/2019	Bond Future		Sell	21	0.00
2037 On 01/08/2019	Bond Future		Buy	21	0.00
2037 On 01/08/2019	Bond Future		Sell	21	0.00
2037 On 01/08/2019	Bond Future		Buy	21	0.00
2037 On 01/08/2019	Bond Future		Sell	23	0.00
2037 On 01/08/2019	Bond Future		Buy	23	0.00
2037 On 01/08/2019	Bond Future		Sell	24	0.00
2037 On 01/08/2019	Bond Future		Buy	24	0.00
2037 On 01/08/2019	Bond Future		Sell	32	0.00
2037 On 01/08/2019	Bond Future		Buy	32	0.00
2037 On 01/08/2019	Bond Future		Sell	39	0.00
2037 On 01/08/2019	Bond Future		Buy	39	0.00
2037 On 01/08/2019	Bond Future		Sell	42	0.00
2037 On 01/08/2019	Bond Future		Buy	42	0.00
2037 On 01/08/2019	Bond Future		Sell	44	0.00
2037 On 01/08/2019	Bond Future		Buy	44	0.00
2037 On 01/08/2019	Bond Future		Sell	55	0.00
2037 On 01/08/2019	Bond Future		Buy	55	0.00
2037 On 01/08/2019	Bond Future		Sell	58	0.00
2037 On 01/08/2019	Bond Future		Buy	58	0.00
2037 On 01/08/2019	Bond Future		Buy	77	0.00
2037 On 01/08/2019	Bond Future		Sell	77	0.00
2037 On 01/08/2019	Bond Future		Buy	77	0.00
2037 On 01/08/2019	Bond Future		Sell	77	0.00
2037 On 01/08/2019	Bond Future		Sell	88	0.00
2037 On 01/08/2019	Bond Future		Buy	88	0.00

2037 On 01/08/2019	Bond Future	Sell	388	0.00
2037 On 01/08/2019	Bond Future	Buy	388	0.00
2037 On 01/08/2019	Bond Future	Sell	466	0.00
2037 On 01/08/2019	Bond Future	Buy	466	0.00
2037 On 01/08/2019	Bond Future	Sell	1,500	0.00
2037 On 01/08/2019	Bond Future	Buy	1,500	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future	Sell	11	0.00
2040 On 01/08/2019	Bond Future	Buy	11	0.00
2040 On 01/08/2019	Bond Future	Sell	15	0.00
2040 On 01/08/2019	Bond Future	Buy	15	0.00
2040 On 01/08/2019	Bond Future	Sell	19	0.00
2040 On 01/08/2019	Bond Future	Buy	19	0.00
2040 On 01/08/2019	Bond Future	Sell	21	0.00
2040 On 01/08/2019	Bond Future	Buy	21	0.00
2040 On 01/08/2019	Bond Future	Sell	21	0.00
2040 On 01/08/2019	Bond Future	Buy	21	0.00
2040 On 01/08/2019	Bond Future	Sell	23	0.00
2040 On 01/08/2019	Bond Future	Buy	23	0.00
2040 On 01/08/2019	Bond Future	Sell	24	0.00
2040 On 01/08/2019	Bond Future	Buy	24	0.00
2040 On 01/08/2019	Bond Future	Sell	32	0.00
2040 On 01/08/2019	Bond Future	Buy	32	0.00
2040 On 01/08/2019	Bond Future	Sell	39	0.00
2040 On 01/08/2019	Bond Future	Buy	39	0.00
2040 On 01/08/2019	Bond Future	Sell	42	0.00
2040 On 01/08/2019	Bond Future	Buy	42	0.00
2040 On 01/08/2019	Bond Future	Buy	44	0.00
2040 On 01/08/2019	Bond Future	Sell	44	0.00
2040 On 01/08/2019	Bond Future	Sell	55	0.00
2040 On 01/08/2019	Bond Future	Buy	55	0.00
2040 On 01/08/2019	Bond Future	Buy	58	0.00
2040 On 01/08/2019	Bond Future	Sell	58	0.00
2040 On 01/08/2019	Bond Future	Sell	77	0.00
2040 On 01/08/2019	Bond Future	Buy	77	0.00
2040 On 01/08/2019	Bond Future	Sell	77	0.00
2040 On 01/08/2019	Bond Future	Buy	77	0.00
2040 On 01/08/2019	Bond Future	Sell	87	0.00
2040 On 01/08/2019	Bond Future	Buy	87	0.00
2040 On 01/08/2019	Bond Future	Sell	388	0.00
2040 On 01/08/2019	Bond Future	Buy	388	0.00
2040 On 01/08/2019	Bond Future	Sell	467	0.00
2040 On 01/08/2019	Bond Future	Buy	467	0.00
2040 On 01/08/2019	Bond Future	Buy	1,500	0.00
2040 On 01/08/2019	Bond Future	Sell	1,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R209 Bond Future

R209 On 01/08/2019	Bond Future		Buy	27	0.00
R209 On 01/08/2019	Bond Future		Sell	27	0.00
R209 On 01/08/2019	Bond Future		Buy	27	0.00
R209 On 01/08/2019	Bond Future		Sell	27	0.00
R209 On 01/08/2019	Bond Future		Sell	27	0.00
R209 On 01/08/2019	Bond Future		Buy	27	0.00
R209 On 01/08/2019	Bond Future		Buy	660	0.00
R209 On 01/08/2019	Bond Future		Sell	660	0.00
R209 On 01/08/2019	Bond Future		Sell	660	0.00
R209 On 01/08/2019	Bond Future		Buy	660	0.00

Grand Total for Daily Detailed Turnover: **47,907** **0.00**