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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/07/2019

TO DATE : 12/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2025 Bond Future

2025 On 01/08/2019	Bond Future		Buy	21	0.00
2025 On 01/08/2019	Bond Future		Sell	21	0.00
2025 On 07/11/2019	Bond Future		Sell	21	0.00
2025 On 07/11/2019	Bond Future		Buy	21	0.00
2025 On 07/11/2019	Bond Future		Sell	32	0.00
2025 On 07/11/2019	Bond Future		Buy	32	0.00
2025 On 01/08/2019	Bond Future		Buy	33	0.00
2025 On 01/08/2019	Bond Future		Sell	33	0.00
2025 On 07/11/2019	Bond Future		Sell	287	0.00
2025 On 07/11/2019	Bond Future		Buy	287	0.00
2025 On 01/08/2019	Bond Future		Buy	293	0.00
2025 On 01/08/2019	Bond Future		Sell	293	0.00
2025 On 07/11/2019	Bond Future		Buy	340	0.00
2025 On 07/11/2019	Bond Future		Sell	340	0.00

2025 On 01/08/2019	Bond Future	Buy	347	0.00
2025 On 01/08/2019	Bond Future	Sell	347	0.00

I2038 Bond Future

2038 On 01/08/2019	Bond Future	Sell	10	0.00
2038 On 01/08/2019	Bond Future	Buy	10	0.00
2038 On 07/11/2019	Bond Future	Sell	10	0.00
2038 On 07/11/2019	Bond Future	Buy	10	0.00
2038 On 07/11/2019	Bond Future	Sell	270	0.00
2038 On 07/11/2019	Bond Future	Buy	270	0.00
2038 On 01/08/2019	Bond Future	Buy	275	0.00
2038 On 01/08/2019	Bond Future	Sell	275	0.00
2038 On 07/11/2019	Bond Future	Sell	1,992	0.00
2038 On 07/11/2019	Bond Future	Buy	1,992	0.00
2038 On 01/08/2019	Bond Future	Buy	2,032	0.00
2038 On 01/08/2019	Bond Future	Sell	2,032	0.00
2038 On 07/11/2019	Bond Future	Sell	2,272	0.00
2038 On 07/11/2019	Bond Future	Buy	2,272	0.00
2038 On 01/08/2019	Bond Future	Sell	2,317	0.00
2038 On 01/08/2019	Bond Future	Buy	2,317	0.00

I2050 Bond Future

2050 On 07/11/2019	Bond Future	Sell	42	0.00
2050 On 07/11/2019	Bond Future	Buy	42	0.00
2050 On 01/08/2019	Bond Future	Buy	43	0.00
2050 On 01/08/2019	Bond Future	Sell	43	0.00
2050 On 07/11/2019	Bond Future	Sell	72	0.00
2050 On 07/11/2019	Bond Future	Buy	72	0.00
2050 On 01/08/2019	Bond Future	Buy	73	0.00
2050 On 01/08/2019	Bond Future	Sell	73	0.00
2050 On 07/11/2019	Bond Future	Sell	378	0.00
2050 On 07/11/2019	Bond Future	Buy	378	0.00
2050 On 01/08/2019	Bond Future	Buy	386	0.00
2050 On 01/08/2019	Bond Future	Sell	386	0.00
2050 On 07/11/2019	Bond Future	Sell	2,856	0.00
2050 On 07/11/2019	Bond Future	Buy	2,856	0.00
2050 On 01/08/2019	Bond Future	Buy	2,913	0.00
2050 On 01/08/2019	Bond Future	Sell	2,913	0.00
2050 On 07/11/2019	Bond Future	Buy	3,348	0.00
2050 On 07/11/2019	Bond Future	Sell	3,348	0.00
2050 On 01/08/2019	Bond Future	Sell	3,415	0.00
2050 On 01/08/2019	Bond Future	Buy	3,415	0.00

R197 Bond Future

R197 On 01/08/2019	Bond Future	Sell	1,400	0.00
R197 On 01/08/2019	Bond Future	Buy	1,400	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 01/08/2019	Bond Future		Sell	1,400	0.00
R197 On 01/08/2019	Bond Future		Buy	1,400	0.00
R197 On 07/11/2019	Bond Future		Buy	1,400	0.00
R197 On 07/11/2019	Bond Future		Sell	1,400	0.00
R197 On 07/11/2019	Bond Future		Buy	1,400	0.00
R197 On 07/11/2019	Bond Future		Sell	1,400	0.00
R202 Bond Future					
R202 On 07/11/2019	Bond Future		Sell	36	0.00
R202 On 07/11/2019	Bond Future		Buy	36	0.00
R202 On 01/08/2019	Bond Future		Buy	37	0.00
R202 On 01/08/2019	Bond Future		Sell	37	0.00
R202 On 07/11/2019	Bond Future		Sell	81	0.00
R202 On 07/11/2019	Bond Future		Buy	81	0.00
R202 On 01/08/2019	Bond Future		Buy	83	0.00
R202 On 01/08/2019	Bond Future		Sell	83	0.00
R202 On 07/11/2019	Bond Future		Sell	111	0.00
R202 On 07/11/2019	Bond Future		Buy	111	0.00
R202 On 01/08/2019	Bond Future		Buy	114	0.00
R202 On 01/08/2019	Bond Future		Sell	114	0.00
R202 On 07/11/2019	Bond Future		Sell	120	0.00
R202 On 07/11/2019	Bond Future		Buy	120	0.00
R202 On 01/08/2019	Bond Future		Buy	123	0.00
R202 On 01/08/2019	Bond Future		Sell	123	0.00
R202 On 07/11/2019	Bond Future		Buy	348	0.00
R202 On 07/11/2019	Bond Future		Sell	348	0.00
R202 On 01/08/2019	Bond Future		Sell	357	0.00
R202 On 01/08/2019	Bond Future		Buy	357	0.00
R2030 Bond Future					
2030 On 01/08/2019	Bond Future		Sell	6	0.00
2030 On 01/08/2019	Bond Future		Buy	6	0.00
2030 On 01/08/2019	Bond Future		Buy	6	0.00
2030 On 01/08/2019	Bond Future		Sell	6	0.00
2030 On 07/11/2019	Bond Future		Buy	14	0.00
2030 On 07/11/2019	Bond Future		Sell	14	0.00
R2035 Bond Future					
R035 On 01/08/2019	Bond Future		Sell	30	0.00
R035 On 01/08/2019	Bond Future		Sell	30	0.00
R035 On 01/08/2019	Bond Future		Buy	30	0.00

R035 On 01/08/2019	Bond Future	Buy	30	0.00
R2037 Bond Future				
2037 On 01/08/2019	Bond Future	Buy	5	0.00
2037 On 01/08/2019	Bond Future	Sell	5	0.00
2037 On 01/08/2019	Bond Future	Sell	5	0.00
2037 On 01/08/2019	Bond Future	Buy	5	0.00
R2040 Bond Future				
2040 On 01/08/2019	Bond Future	Buy	10	0.00
2040 On 01/08/2019	Bond Future	Sell	10	0.00
2040 On 01/08/2019	Bond Future	Sell	10	0.00
2040 On 01/08/2019	Bond Future	Buy	10	0.00
R2044 Bond Future				
2044 On 01/08/2019	Bond Future	Buy	1	0.00
2044 On 01/08/2019	Bond Future	Sell	1	0.00
2044 On 01/08/2019	Bond Future	Sell	1	0.00
2044 On 01/08/2019	Bond Future	Buy	1	0.00
R209 Bond Future				
R209 On 01/08/2019	Bond Future	Buy	3	0.00
R209 On 01/08/2019	Bond Future	Sell	3	0.00
R209 On 01/08/2019	Bond Future	Buy	3	0.00
R209 On 01/08/2019	Bond Future	Sell	3	0.00
R209 On 01/08/2019	Bond Future	Sell	59	0.00
R209 On 01/08/2019	Bond Future	Buy	59	0.00
R209 On 01/08/2019	Bond Future	Sell	59	0.00
R209 On 01/08/2019	Bond Future	Buy	59	0.00
R209 On 01/08/2019	Bond Future	Sell	125	0.00
R209 On 01/08/2019	Bond Future	Buy	125	0.00
R209 On 01/08/2019	Bond Future	Sell	243	0.00
R209 On 01/08/2019	Bond Future	Buy	243	0.00
R212 Bond Future				
R212 On 01/08/2019	Bond Future	Sell	6	0.00
R212 On 01/08/2019	Bond Future	Buy	6	0.00
R212 On 01/08/2019	Bond Future	Sell	6	0.00
R212 On 01/08/2019	Bond Future	Buy	6	0.00
R212 On 01/08/2019	Bond Future	Sell	1,526	0.00
R212 On 01/08/2019	Bond Future	Buy	1,526	0.00
R212 On 01/08/2019	Bond Future	Sell	1,526	0.00
R212 On 01/08/2019	Bond Future	Buy	1,526	0.00
R212 On 07/11/2019	Bond Future	Sell	1,526	0.00
R212 On 07/11/2019	Bond Future	Buy	1,526	0.00
R212 On 07/11/2019	Bond Future	Buy	1,526	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 07/11/2019 Bond Future			Sell	1,526	0.00
Grand Total for Daily Detailed Turnover:				37,814	0.00
