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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/07/2019

TO DATE : 26/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2033 Bond Future</b>					
2033 On 01/08/2019			Buy	320	0.00
2033 On 01/08/2019			Sell	320	0.00
2033 On 01/08/2019			Sell	320	0.00
2033 On 01/08/2019			Buy	320	0.00
2033 On 07/11/2019			Sell	320	0.00
2033 On 07/11/2019			Buy	320	0.00
2033 On 07/11/2019			Buy	320	0.00
2033 On 07/11/2019			Sell	320	0.00
<b>I2046 Bond Future</b>					
2046 On 01/08/2019			Buy	250	0.00
2046 On 01/08/2019			Sell	250	0.00
2046 On 01/08/2019			Buy	250	0.00
2046 On 01/08/2019			Sell	250	0.00

2046 On 07/11/2019	Bond Future	Sell	250	0.00
2046 On 07/11/2019	Bond Future	Buy	250	0.00
2046 On 07/11/2019	Bond Future	Sell	250	0.00
2046 On 07/11/2019	Bond Future	Buy	250	0.00
2046 On 01/08/2019	Bond Future	Buy	500	0.00
2046 On 01/08/2019	Bond Future	Sell	500	0.00
2046 On 01/08/2019	Bond Future	Buy	500	0.00
2046 On 01/08/2019	Bond Future	Sell	500	0.00
2046 On 01/08/2019	Bond Future	Sell	500	0.00
2046 On 01/08/2019	Bond Future	Buy	500	0.00
2046 On 07/11/2019	Bond Future	Sell	500	0.00
2046 On 07/11/2019	Bond Future	Buy	500	0.00
2046 On 01/08/2019	Bond Future	Sell	1,000	0.00
2046 On 01/08/2019	Bond Future	Buy	1,000	0.00
2046 On 07/11/2019	Bond Future	Sell	1,000	0.00
2046 On 07/11/2019	Bond Future	Buy	1,000	0.00

**New Inflation Linked Index**

IGOV On 07/11/2019	Index Future	Buy	5	0.00
IGOV On 07/11/2019	Index Future	Sell	5	0.00
IGOV On 07/11/2019	Index Future	Buy	11	0.00
IGOV On 07/11/2019	Index Future	Sell	11	0.00
IGOV On 07/11/2019	Index Future	Buy	14	0.00
IGOV On 07/11/2019	Index Future	Sell	14	0.00
IGOV On 07/11/2019	Index Future	Sell	30	0.00
IGOV On 07/11/2019	Index Future	Buy	30	0.00

**R186 Bond Future**

R186 On 01/08/2019	Bond Future	Buy	20	0.00
R186 On 01/08/2019	Bond Future	Sell	20	0.00
R186 On 07/11/2019	Bond Future	Sell	20	0.00
R186 On 07/11/2019	Bond Future	Buy	20	0.00
R186 On 01/08/2019	Bond Future	Buy	41	0.00
R186 On 01/08/2019	Bond Future	Sell	41	0.00
R186 On 07/11/2019	Bond Future	Sell	41	0.00
R186 On 07/11/2019	Bond Future	Buy	41	0.00
R186 On 01/08/2019	Bond Future	Buy	46	0.00
R186 On 01/08/2019	Bond Future	Sell	46	0.00
R186 On 07/11/2019	Bond Future	Sell	46	0.00
R186 On 07/11/2019	Bond Future	Buy	46	0.00
R186 On 01/08/2019	Bond Future	Buy	72	0.00
R186 On 01/08/2019	Bond Future	Sell	72	0.00
R186 On 07/11/2019	Bond Future	Sell	72	0.00
R186 On 07/11/2019	Bond Future	Buy	72	0.00
R186 On 01/08/2019	Bond Future	Buy	136	0.00
R186 On 01/08/2019	Bond Future	Sell	136	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 07/11/2019	Bond Future		Sell	136	0.00
R186 On 07/11/2019	Bond Future		Buy	136	0.00
R186 On 01/08/2019	Bond Future		Buy	242	0.00
R186 On 01/08/2019	Bond Future		Sell	242	0.00
R186 On 07/11/2019	Bond Future		Sell	242	0.00
R186 On 07/11/2019	Bond Future		Buy	242	0.00
R186 On 01/08/2019	Bond Future		Buy	254	0.00
R186 On 01/08/2019	Bond Future		Sell	254	0.00
R186 On 07/11/2019	Bond Future		Sell	254	0.00
R186 On 07/11/2019	Bond Future		Buy	254	0.00
R186 On 01/08/2019	Bond Future		Buy	600	0.00
R186 On 01/08/2019	Bond Future		Sell	600	0.00
R186 On 07/11/2019	Bond Future		Sell	600	0.00
R186 On 07/11/2019	Bond Future		Buy	600	0.00
R186 On 01/08/2019	Bond Future		Sell	1,411	0.00
R186 On 01/08/2019	Bond Future		Buy	1,411	0.00
R186 On 07/11/2019	Bond Future		Buy	1,411	0.00
R186 On 07/11/2019	Bond Future		Sell	1,411	0.00
R186 On 01/08/2019	Bond Future		Sell	2,170	0.00
R186 On 01/08/2019	Bond Future		Buy	2,170	0.00
R186 On 01/08/2019	Bond Future		Buy	2,170	0.00
R186 On 01/08/2019	Bond Future		Sell	2,170	0.00
R186 On 07/11/2019	Bond Future		Buy	2,326	0.00
R186 On 07/11/2019	Bond Future		Sell	2,326	0.00
R186 On 07/11/2019	Bond Future		Buy	2,326	0.00
R186 On 07/11/2019	Bond Future		Sell	2,326	0.00

**R2023 Bond Future**

R023 On 07/11/2019	Bond Future		Buy	400	0.00
R023 On 07/11/2019	Bond Future		Sell	400	0.00
R023 On 07/11/2019	Bond Future		Buy	400	0.00
R023 On 07/11/2019	Bond Future		Sell	400	0.00
R023 On 01/08/2019	Bond Future		Sell	1,253	0.00
R023 On 01/08/2019	Bond Future		Buy	1,253	0.00
R023 On 01/08/2019	Bond Future		Sell	1,253	0.00
R023 On 01/08/2019	Bond Future		Buy	1,253	0.00
R023 On 07/11/2019	Bond Future		Buy	1,253	0.00
R023 On 07/11/2019	Bond Future		Buy	1,253	0.00
R023 On 07/11/2019	Bond Future		Sell	1,253	0.00
R023 On 07/11/2019	Bond Future		Sell	1,253	0.00

**R2030 Bond Future**

2030 On 01/08/2019	Bond Future	Buy	436	0.00
2030 On 01/08/2019	Bond Future	Sell	436	0.00
2030 On 01/08/2019	Bond Future	Buy	436	0.00
2030 On 01/08/2019	Bond Future	Sell	436	0.00
2030 On 07/11/2019	Bond Future	Buy	436	0.00
2030 On 07/11/2019	Bond Future	Sell	436	0.00
2030 On 07/11/2019	Bond Future	Buy	436	0.00
2030 On 07/11/2019	Bond Future	Sell	436	0.00

**R2032 Bond Future**

2032 On 01/08/2019	Bond Future	Buy	38	0.00
2032 On 01/08/2019	Bond Future	Sell	38	0.00
2032 On 01/08/2019	Bond Future	Buy	221	0.00
2032 On 01/08/2019	Bond Future	Sell	221	0.00
2032 On 01/08/2019	Bond Future	Buy	1,052	0.00
2032 On 01/08/2019	Bond Future	Sell	1,052	0.00

**R2044 Bond Future**

2044 On 07/11/2019	Bond Future	Sell	24	0.00
2044 On 07/11/2019	Bond Future	Buy	24	0.00
2044 On 07/11/2019	Bond Future	Sell	110	0.00
2044 On 07/11/2019	Bond Future	Buy	110	0.00
2044 On 07/11/2019	Bond Future	Buy	198	0.00
2044 On 07/11/2019	Bond Future	Sell	198	0.00
2044 On 07/11/2019	Bond Future	Sell	198	0.00
2044 On 07/11/2019	Bond Future	Buy	198	0.00
2044 On 07/11/2019	Bond Future	Sell	198	0.00
2044 On 07/11/2019	Bond Future	Buy	198	0.00
2044 On 01/08/2019	Bond Future	Buy	222	0.00
2044 On 01/08/2019	Bond Future	Sell	222	0.00
2044 On 01/08/2019	Bond Future	Sell	222	0.00
2044 On 01/08/2019	Bond Future	Buy	222	0.00
2044 On 07/11/2019	Bond Future	Buy	222	0.00
2044 On 07/11/2019	Bond Future	Sell	222	0.00
2044 On 07/11/2019	Bond Future	Buy	222	0.00
2044 On 07/11/2019	Bond Future	Sell	222	0.00
2044 On 07/11/2019	Bond Future	Sell	325	0.00
2044 On 07/11/2019	Bond Future	Buy	325	0.00
2044 On 07/11/2019	Bond Future	Sell	435	0.00
2044 On 07/11/2019	Bond Future	Buy	435	0.00

**R2048 Bond Future**

R248 On 01/08/2019	Bond Future	Buy	92	0.00
R248 On 01/08/2019	Bond Future	Sell	92	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 07/11/2019	Bond Future		Sell	92	0.00
R248 On 07/11/2019	Bond Future		Buy	92	0.00
R248 On 01/08/2019	Bond Future		Buy	106	0.00
R248 On 01/08/2019	Bond Future		Sell	106	0.00
R248 On 07/11/2019	Bond Future		Sell	106	0.00
R248 On 07/11/2019	Bond Future		Buy	106	0.00
R248 On 01/08/2019	Bond Future		Sell	166	0.00
R248 On 01/08/2019	Bond Future		Buy	166	0.00
R248 On 07/11/2019	Bond Future		Sell	166	0.00
R248 On 07/11/2019	Bond Future		Buy	166	0.00
R248 On 01/08/2019	Bond Future		Sell	364	0.00
R248 On 01/08/2019	Bond Future		Buy	364	0.00
R248 On 07/11/2019	Bond Future		Buy	364	0.00
R248 On 07/11/2019	Bond Future		Sell	364	0.00
R248 On 01/08/2019	Bond Future		Sell	412	0.00
R248 On 01/08/2019	Bond Future		Buy	412	0.00
R248 On 01/08/2019	Bond Future		Buy	412	0.00
R248 On 01/08/2019	Bond Future		Sell	412	0.00
R248 On 07/11/2019	Bond Future		Sell	412	0.00
R248 On 07/11/2019	Bond Future		Buy	412	0.00
R248 On 07/11/2019	Bond Future		Sell	412	0.00
R248 On 07/11/2019	Bond Future		Buy	412	0.00
<b>R208 Bond Futures</b>					
R208 On 01/08/2019	Bond Future		Sell	68	0.00
R208 On 01/08/2019	Bond Future		Buy	68	0.00
R208 On 01/08/2019	Bond Future		Buy	68	0.00
R208 On 01/08/2019	Bond Future		Sell	68	0.00
R208 On 07/11/2019	Bond Future		Sell	68	0.00
R208 On 07/11/2019	Bond Future		Buy	68	0.00
R208 On 07/11/2019	Bond Future		Sell	68	0.00
R208 On 07/11/2019	Bond Future		Buy	68	0.00
<b>R210 Bond Future</b>					
R210 On 01/08/2019	Bond Future		Buy	360	0.00
R210 On 01/08/2019	Bond Future		Sell	360	0.00
R210 On 01/08/2019	Bond Future		Sell	360	0.00
R210 On 01/08/2019	Bond Future		Buy	360	0.00
R210 On 07/11/2019	Bond Future		Sell	360	0.00
R210 On 07/11/2019	Bond Future		Buy	360	0.00
R210 On 07/11/2019	Bond Future		Buy	360	0.00

R210 On 07/11/2019	Bond Future	Sell	360	0.00
<b>R212 Bond Future</b>				
R212 On 01/08/2019	Bond Future	Buy	1,000	0.00
R212 On 01/08/2019	Bond Future	Sell	1,000	0.00
R212 On 01/08/2019	Bond Future	Buy	1,000	0.00
R212 On 01/08/2019	Bond Future	Sell	1,000	0.00
R212 On 07/11/2019	Bond Future	Sell	1,000	0.00
R212 On 07/11/2019	Bond Future	Buy	1,000	0.00
R212 On 07/11/2019	Bond Future	Sell	1,000	0.00
R212 On 07/11/2019	Bond Future	Buy	1,000	0.00
<b>R214 Bond Future</b>				
R214 On 01/08/2019	Bond Future	Sell	390	0.00
R214 On 01/08/2019	Bond Future	Buy	390	0.00
R214 On 01/08/2019	Bond Future	Buy	390	0.00
R214 On 01/08/2019	Bond Future	Sell	390	0.00
R214 On 07/11/2019	Bond Future	Sell	390	0.00
R214 On 07/11/2019	Bond Future	Buy	390	0.00
R214 On 07/11/2019	Bond Future	Sell	390	0.00
R214 On 07/11/2019	Bond Future	Buy	390	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>42,595</b>	<b>0.00</b>