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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/07/2019

TO DATE : 30/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 01/08/2019	Index Future		Sell	1	0.00
ALBI On 01/08/2019	Index Future		Buy	1	0.00
ALBI On 01/08/2019	Index Future		Sell	1	0.00
ALBI On 01/08/2019	Index Future		Buy	1	0.00
ALBI On 07/11/2019	Index Future		Buy	1	0.00
ALBI On 07/11/2019	Index Future		Sell	1	0.00
ALBI On 07/11/2019	Index Future		Sell	1	0.00
ALBI On 07/11/2019	Index Future		Buy	1	0.00
ALBI On 01/08/2019	Index Future		Sell	72	0.00
ALBI On 01/08/2019	Index Future		Buy	72	0.00
ALBI On 07/11/2019	Index Future		Buy	72	0.00
ALBI On 07/11/2019	Index Future		Sell	72	0.00
ALBI On 01/08/2019	Index Future		Buy	144	0.00
ALBI On 01/08/2019	Index Future		Sell	144	0.00

Govi Total Return Index

GOVI On 01/08/2019	GOVI	Buy	1	0.00
GOVI On 01/08/2019	GOVI	Sell	1	0.00
GOVI On 07/11/2019	GOVI	Buy	6	0.00
GOVI On 07/11/2019	GOVI	Sell	6	0.00

I2046 Bond Future

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

R186 Bond Future

R186 On 01/08/2019	Bond Future	Buy	30	0.00
R186 On 01/08/2019	Bond Future	Sell	30	0.00
R186 On 07/11/2019	Bond Future	Sell	30	0.00
R186 On 07/11/2019	Bond Future	Buy	30	0.00
R186 On 01/08/2019	Bond Future	Buy	33	0.00
R186 On 01/08/2019	Bond Future	Sell	33	0.00
R186 On 01/08/2019	Bond Future	Sell	48	0.00
R186 On 01/08/2019	Bond Future	Buy	48	0.00
R186 On 01/08/2019	Bond Future	Buy	120	0.00
R186 On 01/08/2019	Bond Future	Sell	120	0.00
R186 On 07/11/2019	Bond Future	Sell	120	0.00
R186 On 07/11/2019	Bond Future	Buy	120	0.00
R186 On 01/08/2019	Bond Future	Sell	150	0.00
R186 On 01/08/2019	Bond Future	Buy	150	0.00
R186 On 07/11/2019	Bond Future	Buy	150	0.00
R186 On 07/11/2019	Bond Future	Sell	150	0.00
R186 On 01/08/2019	Bond Future	Buy	450	0.00
R186 On 01/08/2019	Bond Future	Sell	450	0.00
R186 On 01/08/2019	Bond Future	Sell	450	0.00
R186 On 01/08/2019	Bond Future	Buy	450	0.00
R186 On 07/11/2019	Bond Future	Sell	450	0.00
R186 On 07/11/2019	Bond Future	Buy	450	0.00
R186 On 07/11/2019	Bond Future	Buy	450	0.00
R186 On 07/11/2019	Bond Future	Sell	450	0.00
R186 On 01/08/2019	Bond Future	Buy	545	0.00
R186 On 01/08/2019	Bond Future	Sell	545	0.00
R186 On 01/08/2019	Bond Future	Buy	1,190	0.00
R186 On 01/08/2019	Bond Future	Sell	1,190	0.00
R186 On 01/08/2019	Bond Future	Sell	1,816	0.00
R186 On 01/08/2019	Bond Future	Buy	1,816	0.00

R197 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R197 On 01/08/2019	Bond Future		Buy	40	0.00
R197 On 01/08/2019	Bond Future		Sell	40	0.00
R197 On 06/02/2020	Bond Future		Sell	40	0.00
R197 On 06/02/2020	Bond Future		Buy	40	0.00
R2030 Bond Future					
2030 On 01/08/2019	Bond Future		Buy	5	0.00
2030 On 01/08/2019	Bond Future		Sell	5	0.00
2030 On 07/11/2019	Bond Future		Sell	5	0.00
2030 On 07/11/2019	Bond Future		Buy	5	0.00
2030 On 01/08/2019	Bond Future		Buy	9	0.00
2030 On 01/08/2019	Bond Future		Sell	9	0.00
2030 On 07/11/2019	Bond Future		Sell	9	0.00
2030 On 07/11/2019	Bond Future		Buy	9	0.00
2030 On 01/08/2019	Bond Future		Buy	21	0.00
2030 On 01/08/2019	Bond Future		Sell	21	0.00
2030 On 07/11/2019	Bond Future		Sell	21	0.00
2030 On 07/11/2019	Bond Future		Buy	21	0.00
2030 On 01/08/2019	Bond Future		Buy	70	0.00
2030 On 01/08/2019	Bond Future		Sell	70	0.00
2030 On 07/11/2019	Bond Future		Sell	70	0.00
2030 On 07/11/2019	Bond Future		Buy	70	0.00
2030 On 01/08/2019	Bond Future		Buy	84	0.00
2030 On 01/08/2019	Bond Future		Sell	84	0.00
2030 On 07/11/2019	Bond Future		Sell	84	0.00
2030 On 07/11/2019	Bond Future		Buy	84	0.00
2030 On 01/08/2019	Bond Future		Buy	200	0.00
2030 On 01/08/2019	Bond Future		Sell	200	0.00
2030 On 01/08/2019	Bond Future		Sell	200	0.00
2030 On 01/08/2019	Bond Future		Buy	200	0.00
2030 On 07/11/2019	Bond Future		Sell	200	0.00
2030 On 07/11/2019	Bond Future		Buy	200	0.00
2030 On 07/11/2019	Bond Future		Buy	200	0.00
2030 On 07/11/2019	Bond Future		Sell	200	0.00
2030 On 01/08/2019	Bond Future		Buy	625	0.00
2030 On 01/08/2019	Bond Future		Sell	625	0.00
2030 On 07/11/2019	Bond Future		Sell	625	0.00
2030 On 07/11/2019	Bond Future		Buy	625	0.00
2030 On 01/08/2019	Bond Future		Sell	814	0.00
2030 On 01/08/2019	Bond Future		Buy	814	0.00
2030 On 07/11/2019	Bond Future		Buy	814	0.00
2030 On 07/11/2019	Bond Future		Sell	814	0.00

R2032 Bond Future

2032 On 01/08/2019	Bond Future	Buy	9	0.00
2032 On 01/08/2019	Bond Future	Sell	9	0.00
2032 On 07/11/2019	Bond Future	Sell	9	0.00
2032 On 07/11/2019	Bond Future	Buy	9	0.00
2032 On 01/08/2019	Bond Future	Buy	14	0.00
2032 On 01/08/2019	Bond Future	Sell	14	0.00
2032 On 07/11/2019	Bond Future	Sell	14	0.00
2032 On 07/11/2019	Bond Future	Buy	14	0.00
2032 On 01/08/2019	Bond Future	Buy	15	0.00
2032 On 01/08/2019	Bond Future	Sell	15	0.00
2032 On 07/11/2019	Bond Future	Buy	15	0.00
2032 On 07/11/2019	Bond Future	Sell	15	0.00
2032 On 01/08/2019	Bond Future	Buy	18	0.00
2032 On 01/08/2019	Bond Future	Sell	18	0.00
2032 On 07/11/2019	Bond Future	Sell	18	0.00
2032 On 07/11/2019	Bond Future	Buy	18	0.00
2032 On 01/08/2019	Bond Future	Buy	46	0.00
2032 On 01/08/2019	Bond Future	Sell	46	0.00
2032 On 07/11/2019	Bond Future	Sell	46	0.00
2032 On 07/11/2019	Bond Future	Buy	46	0.00
2032 On 01/08/2019	Bond Future	Buy	229	0.00
2032 On 01/08/2019	Bond Future	Sell	229	0.00
2032 On 07/11/2019	Bond Future	Sell	229	0.00
2032 On 07/11/2019	Bond Future	Buy	229	0.00
2032 On 01/08/2019	Bond Future	Buy	300	0.00
2032 On 01/08/2019	Bond Future	Sell	300	0.00
2032 On 01/08/2019	Bond Future	Sell	300	0.00
2032 On 01/08/2019	Bond Future	Buy	300	0.00
2032 On 07/11/2019	Bond Future	Sell	300	0.00
2032 On 07/11/2019	Bond Future	Buy	300	0.00
2032 On 07/11/2019	Bond Future	Buy	300	0.00
2032 On 07/11/2019	Bond Future	Sell	300	0.00
2032 On 01/08/2019	Bond Future	Buy	450	0.00
2032 On 01/08/2019	Bond Future	Sell	450	0.00
2032 On 07/11/2019	Bond Future	Sell	450	0.00
2032 On 07/11/2019	Bond Future	Buy	450	0.00
2032 On 01/08/2019	Bond Future	Sell	781	0.00
2032 On 01/08/2019	Bond Future	Buy	781	0.00
2032 On 07/11/2019	Bond Future	Buy	781	0.00
2032 On 07/11/2019	Bond Future	Sell	781	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future	Buy	20	0.00
R035 On 01/08/2019	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 07/11/2019	Bond Future		Sell	20	0.00
R035 On 07/11/2019	Bond Future		Buy	20	0.00
R035 On 07/11/2019	Bond Future		Buy	74	0.00
R035 On 07/11/2019	Bond Future		Sell	74	0.00
R035 On 07/11/2019	Bond Future		Sell	74	0.00
R035 On 07/11/2019	Bond Future		Buy	74	0.00
R035 On 07/11/2019	Bond Future		Buy	117	0.00
R035 On 07/11/2019	Bond Future		Sell	117	0.00
R035 On 01/08/2019	Bond Future		Buy	120	0.00
R035 On 01/08/2019	Bond Future		Sell	120	0.00
R035 On 01/08/2019	Bond Future		Buy	120	0.00
R035 On 01/08/2019	Bond Future		Sell	120	0.00
R035 On 07/11/2019	Bond Future		Sell	120	0.00
R035 On 07/11/2019	Bond Future		Buy	120	0.00
R035 On 07/11/2019	Bond Future		Sell	120	0.00
R035 On 07/11/2019	Bond Future		Buy	120	0.00
R035 On 07/11/2019	Bond Future		Buy	218	0.00
R035 On 07/11/2019	Bond Future		Sell	218	0.00
R035 On 01/08/2019	Bond Future		Buy	320	0.00
R035 On 01/08/2019	Bond Future		Sell	320	0.00
R035 On 01/08/2019	Bond Future		Sell	320	0.00
R035 On 01/08/2019	Bond Future		Buy	320	0.00
R035 On 07/11/2019	Bond Future		Sell	320	0.00
R035 On 07/11/2019	Bond Future		Buy	320	0.00
R035 On 07/11/2019	Bond Future		Buy	320	0.00
R035 On 07/11/2019	Bond Future		Sell	320	0.00
R035 On 07/11/2019	Bond Future		Sell	335	0.00
R035 On 07/11/2019	Bond Future		Buy	335	0.00
R035 On 01/08/2019	Bond Future		Buy	550	0.00
R035 On 01/08/2019	Bond Future		Sell	550	0.00
R035 On 07/11/2019	Bond Future		Sell	550	0.00
R035 On 07/11/2019	Bond Future		Buy	550	0.00
R035 On 01/08/2019	Bond Future		Buy	1,430	0.00
R035 On 01/08/2019	Bond Future		Sell	1,430	0.00
R035 On 07/11/2019	Bond Future		Sell	1,430	0.00
R035 On 07/11/2019	Bond Future		Buy	1,430	0.00
R035 On 01/08/2019	Bond Future		Sell	2,000	0.00
R035 On 01/08/2019	Bond Future		Buy	2,000	0.00
R035 On 07/11/2019	Bond Future		Sell	2,000	0.00
R035 On 07/11/2019	Bond Future		Buy	2,000	0.00

R2037 Bond Future

2037 On 01/08/2019	Bond Future	Buy	60	0.00
2037 On 01/08/2019	Bond Future	Sell	60	0.00
2037 On 01/08/2019	Bond Future	Buy	60	0.00
2037 On 01/08/2019	Bond Future	Sell	60	0.00
2037 On 07/11/2019	Bond Future	Buy	60	0.00
2037 On 07/11/2019	Bond Future	Sell	60	0.00
2037 On 07/11/2019	Bond Future	Sell	60	0.00
2037 On 07/11/2019	Bond Future	Buy	60	0.00
2037 On 06/02/2020	Bond Future	Sell	60	0.00
2037 On 06/02/2020	Bond Future	Buy	60	0.00
2037 On 06/02/2020	Bond Future	Buy	60	0.00
2037 On 06/02/2020	Bond Future	Buy	60	0.00
2037 On 06/02/2020	Bond Future	Sell	60	0.00
2037 On 07/11/2019	Bond Future	Sell	180	0.00
2037 On 07/11/2019	Bond Future	Buy	180	0.00
2037 On 07/11/2019	Bond Future	Buy	180	0.00
2037 On 07/11/2019	Bond Future	Sell	180	0.00
2037 On 07/11/2019	Bond Future	Buy	262	0.00
2037 On 07/11/2019	Bond Future	Sell	262	0.00
2037 On 01/08/2019	Bond Future	Buy	360	0.00
2037 On 01/08/2019	Bond Future	Sell	360	0.00
2037 On 01/08/2019	Bond Future	Sell	360	0.00
2037 On 01/08/2019	Bond Future	Buy	360	0.00
2037 On 07/11/2019	Bond Future	Sell	360	0.00
2037 On 07/11/2019	Bond Future	Buy	360	0.00
2037 On 07/11/2019	Bond Future	Buy	360	0.00
2037 On 07/11/2019	Bond Future	Sell	360	0.00
2037 On 07/11/2019	Bond Future	Buy	598	0.00
2037 On 07/11/2019	Bond Future	Sell	598	0.00
2037 On 07/11/2019	Bond Future	Sell	860	0.00
2037 On 07/11/2019	Bond Future	Buy	860	0.00

R2040 Bond Future

2040 On 01/08/2019	Bond Future	Buy	600	0.00
2040 On 01/08/2019	Bond Future	Sell	600	0.00
2040 On 01/08/2019	Bond Future	Sell	600	0.00
2040 On 01/08/2019	Bond Future	Buy	600	0.00
2040 On 07/11/2019	Bond Future	Sell	600	0.00
2040 On 07/11/2019	Bond Future	Buy	600	0.00
2040 On 07/11/2019	Bond Future	Buy	600	0.00
2040 On 07/11/2019	Bond Future	Sell	600	0.00

R2044 Bond Future

2044 On 07/11/2019	Bond Future	Sell	18	0.00
2044 On 07/11/2019	Bond Future	Buy	18	0.00
2044 On 07/11/2019	Bond Future	Buy	18	0.00
2044 On 07/11/2019	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 01/08/2019			Buy	23	0.00
2044 On 01/08/2019			Sell	23	0.00
2044 On 07/11/2019			Sell	23	0.00
2044 On 07/11/2019			Buy	23	0.00
2044 On 01/08/2019			Buy	27	0.00
2044 On 01/08/2019			Sell	27	0.00
2044 On 07/11/2019			Sell	27	0.00
2044 On 07/11/2019			Buy	27	0.00
2044 On 01/08/2019			Buy	40	0.00
2044 On 01/08/2019			Sell	40	0.00
2044 On 07/11/2019			Sell	40	0.00
2044 On 07/11/2019			Buy	40	0.00
2044 On 01/08/2019			Buy	51	0.00
2044 On 01/08/2019			Sell	51	0.00
2044 On 07/11/2019			Sell	51	0.00
2044 On 07/11/2019			Buy	51	0.00
2044 On 01/08/2019			Buy	92	0.00
2044 On 01/08/2019			Sell	92	0.00
2044 On 01/08/2019			Buy	127	0.00
2044 On 01/08/2019			Sell	127	0.00
2044 On 07/11/2019			Sell	127	0.00
2044 On 07/11/2019			Buy	127	0.00
2044 On 01/08/2019			Buy	279	0.00
2044 On 01/08/2019			Sell	279	0.00
2044 On 07/11/2019			Sell	279	0.00
2044 On 07/11/2019			Buy	279	0.00
2044 On 07/11/2019			Sell	310	0.00
2044 On 07/11/2019			Buy	310	0.00
2044 On 01/08/2019			Buy	413	0.00
2044 On 01/08/2019			Sell	413	0.00
2044 On 07/11/2019			Sell	413	0.00
2044 On 07/11/2019			Buy	413	0.00
2044 On 01/08/2019			Buy	610	0.00
2044 On 01/08/2019			Sell	610	0.00
2044 On 01/08/2019			Sell	610	0.00
2044 On 01/08/2019			Buy	610	0.00
2044 On 07/11/2019			Sell	610	0.00
2044 On 07/11/2019			Buy	610	0.00
2044 On 07/11/2019			Buy	610	0.00
2044 On 07/11/2019			Sell	610	0.00
2044 On 01/08/2019			Buy	1,052	0.00
2044 On 01/08/2019			Sell	1,052	0.00

2044 On 01/08/2019	Bond Future	Sell	1,052	0.00
2044 On 01/08/2019	Bond Future	Buy	1,052	0.00
2044 On 07/11/2019	Bond Future	Sell	1,270	0.00
2044 On 07/11/2019	Bond Future	Buy	1,270	0.00
2044 On 07/11/2019	Bond Future	Buy	1,270	0.00
2044 On 07/11/2019	Bond Future	Sell	1,270	0.00

R2048 Bond Future

R248 On 07/11/2019	Bond Future	Buy	340	0.00
R248 On 07/11/2019	Bond Future	Sell	340	0.00
R248 On 07/11/2019	Bond Future	Buy	500	0.00
R248 On 07/11/2019	Bond Future	Sell	500	0.00
R248 On 01/08/2019	Bond Future	Buy	620	0.00
R248 On 01/08/2019	Bond Future	Sell	620	0.00
R248 On 01/08/2019	Bond Future	Sell	620	0.00
R248 On 01/08/2019	Bond Future	Buy	620	0.00
R248 On 07/11/2019	Bond Future	Sell	620	0.00
R248 On 07/11/2019	Bond Future	Buy	620	0.00
R248 On 07/11/2019	Bond Future	Buy	620	0.00
R248 On 07/11/2019	Bond Future	Sell	620	0.00
R248 On 07/11/2019	Bond Future	Buy	750	0.00
R248 On 07/11/2019	Bond Future	Sell	750	0.00
R248 On 07/11/2019	Bond Future	Buy	1,590	0.00
R248 On 07/11/2019	Bond Future	Sell	1,590	0.00

R209 Bond Future

R209 On 01/08/2019	Bond Future	Buy	6	0.00
R209 On 01/08/2019	Bond Future	Sell	6	0.00
R209 On 01/08/2019	Bond Future	Buy	6	0.00
R209 On 01/08/2019	Bond Future	Sell	6	0.00
R209 On 07/11/2019	Bond Future	Sell	6	0.00
R209 On 07/11/2019	Bond Future	Buy	6	0.00
R209 On 07/11/2019	Bond Future	Sell	6	0.00
R209 On 07/11/2019	Bond Future	Buy	6	0.00
R209 On 01/08/2019	Bond Future	Buy	14	0.00
R209 On 01/08/2019	Bond Future	Sell	14	0.00
R209 On 07/11/2019	Bond Future	Sell	14	0.00
R209 On 07/11/2019	Bond Future	Buy	14	0.00
R209 On 01/08/2019	Bond Future	Buy	22	0.00
R209 On 01/08/2019	Bond Future	Sell	22	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 01/08/2019	Bond Future	Buy	40	0.00
R209 On 01/08/2019	Bond Future	Sell	40	0.00
R209 On 01/08/2019	Bond Future	Buy	40	0.00
R209 On 01/08/2019	Bond Future	Sell	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 07/11/2019	Bond Future		Sell	40	0.00
R209 On 07/11/2019	Bond Future		Buy	40	0.00
R209 On 07/11/2019	Bond Future		Sell	40	0.00
R209 On 07/11/2019	Bond Future		Buy	40	0.00
R209 On 01/08/2019	Bond Future		Buy	240	0.00
R209 On 01/08/2019	Bond Future		Sell	240	0.00
R209 On 01/08/2019	Bond Future		Sell	240	0.00
R209 On 01/08/2019	Bond Future		Buy	240	0.00
R209 On 07/11/2019	Bond Future		Sell	240	0.00
R209 On 07/11/2019	Bond Future		Buy	240	0.00
R209 On 07/11/2019	Bond Future		Buy	240	0.00
R209 On 07/11/2019	Bond Future		Sell	240	0.00
R209 On 01/08/2019	Bond Future		Buy	500	0.00
R209 On 01/08/2019	Bond Future		Sell	500	0.00
R209 On 07/11/2019	Bond Future		Sell	500	0.00
R209 On 07/11/2019	Bond Future		Buy	500	0.00
R209 On 01/08/2019	Bond Future		Sell	548	0.00
R209 On 01/08/2019	Bond Future		Buy	548	0.00
R209 On 07/11/2019	Bond Future		Buy	548	0.00
R209 On 07/11/2019	Bond Future		Sell	548	0.00

R213 Bond Future

R213 On 07/11/2019	Bond Future		Sell	1	0.00
R213 On 07/11/2019	Bond Future		Buy	1	0.00
R213 On 07/11/2019	Bond Future		Sell	3	0.00
R213 On 07/11/2019	Bond Future		Buy	3	0.00
R213 On 07/11/2019	Bond Future		Sell	41	0.00
R213 On 07/11/2019	Bond Future		Buy	41	0.00
R213 On 07/11/2019	Bond Future		Sell	255	0.00
R213 On 07/11/2019	Bond Future		Buy	255	0.00
R213 On 01/08/2019	Bond Future		Buy	300	0.00
R213 On 01/08/2019	Bond Future		Sell	300	0.00
R213 On 01/08/2019	Bond Future		Sell	300	0.00
R213 On 01/08/2019	Bond Future		Buy	300	0.00
R213 On 07/11/2019	Bond Future		Sell	300	0.00
R213 On 07/11/2019	Bond Future		Buy	300	0.00
R213 On 07/11/2019	Bond Future		Buy	300	0.00
R213 On 07/11/2019	Bond Future		Sell	300	0.00
R213 On 07/11/2019	Bond Future		Sell	300	0.00
R213 On 07/11/2019	Bond Future		Buy	300	0.00

