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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 31/07/2019

TO DATE : 31/07/2019

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| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

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

|                    |      |      |    |      |
|--------------------|------|------|----|------|
| GOVI On 07/11/2019 | GOVI | Sell | 1  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 1  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 1  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 1  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 1  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 1  | 0.00 |
| GOVI On 01/08/2019 | GOVI | Buy  | 2  | 0.00 |
| GOVI On 01/08/2019 | GOVI | Sell | 2  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 2  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 2  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 3  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 3  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 3  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 3  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 3  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 3  | 0.00 |
| GOVI On 01/08/2019 | GOVI | Buy  | 5  | 0.00 |
| GOVI On 01/08/2019 | GOVI | Sell | 5  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 5  | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 5  | 0.00 |
| GOVI On 01/08/2019 | GOVI | Sell | 10 | 0.00 |
| GOVI On 01/08/2019 | GOVI | Buy  | 10 | 0.00 |
| GOVI On 01/08/2019 | GOVI | Buy  | 10 | 0.00 |
| GOVI On 01/08/2019 | GOVI | Sell | 10 | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 10 | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 10 | 0.00 |
| GOVI On 07/11/2019 | GOVI | Sell | 10 | 0.00 |
| GOVI On 07/11/2019 | GOVI | Buy  | 10 | 0.00 |

**New Inflation Linked Index**

|                    |              |      |    |      |
|--------------------|--------------|------|----|------|
| IGOV On 01/08/2019 | Index Future | Buy  | 4  | 0.00 |
| IGOV On 01/08/2019 | Index Future | Sell | 4  | 0.00 |
| IGOV On 01/08/2019 | Index Future | Buy  | 5  | 0.00 |
| IGOV On 01/08/2019 | Index Future | Sell | 5  | 0.00 |
| IGOV On 01/08/2019 | Index Future | Sell | 11 | 0.00 |
| IGOV On 01/08/2019 | Index Future | Buy  | 11 | 0.00 |
| IGOV On 07/11/2019 | Index Future | Buy  | 11 | 0.00 |
| IGOV On 07/11/2019 | Index Future | Sell | 11 | 0.00 |

**R186 Bond Future**

|                    |             |      |   |      |
|--------------------|-------------|------|---|------|
| R186 On 07/11/2019 | Bond Future | Sell | 1 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 1 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 6 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 6 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 7 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 7 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 07/11/2019 | Bond Future |     | Sell     | 7                | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 7                | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 13               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 13               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 14               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 14               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 16               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 16               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 19               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 19               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 22               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 22               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 23               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 23               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 28               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 28               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 30               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 30               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 32               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 32               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 35               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 35               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 36               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 36               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 60               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 60               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 75               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 75               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Sell     | 75               | 0.00 |
| R186 On 01/08/2019 | Bond Future |     | Buy      | 75               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 75               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 75               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 75               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 75               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 77               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 77               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 82               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 82               | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 115              | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 115              | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Sell     | 180              | 0.00 |
| R186 On 07/11/2019 | Bond Future |     | Buy      | 180              | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R186 On 07/11/2019 | Bond Future | Sell | 187   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 187   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 216   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 216   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 250   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 250   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 310   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 310   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 370   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 370   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 532   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 532   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 611   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 611   | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 700   | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 700   | 0.00 |
| R186 On 01/08/2019 | Bond Future | Buy  | 700   | 0.00 |
| R186 On 01/08/2019 | Bond Future | Sell | 700   | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 1,005 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy  | 1,005 | 0.00 |

**R2023 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R023 On 07/11/2019 | Bond Future | Sell | 4  | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 4  | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 10 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 10 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 11 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 11 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 12 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 12 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 13 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 13 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 18 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 18 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 22 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 22 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 26 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 26 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 32 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 32 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 33 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 33 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 80 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 80 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 86 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy  | 86 | 0.00 |

| Contract                 | Strike | C/P  | Buy/Sell | No. of Contracts |      |
|--------------------------|--------|------|----------|------------------|------|
| R023 On 07/11/2019       |        |      | Sell     | 102              | 0.00 |
| R023 On 07/11/2019       |        |      | Buy      | 102              | 0.00 |
| R023 On 07/11/2019       |        |      | Sell     | 449              | 0.00 |
| R023 On 07/11/2019       |        |      | Buy      | 449              | 0.00 |
| <b>R2030 Bond Future</b> |        |      |          |                  |      |
| 2030 On 07/11/2019       |        |      | Buy      | 4                | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 4                | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Buy      | 9                | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Sell     | 9                | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 11               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 11               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Buy      | 15               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Sell     | 15               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Buy      | 17               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Sell     | 17               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 19               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 19               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 27               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 27               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Buy      | 30               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Sell     | 30               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 37               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 37               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 73               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 73               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 75               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 75               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Buy      | 80               | 0.00 |
| 2030 On 01/08/2019       | 9.22   | Call | Sell     | 80               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 99               | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 99               | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 108              | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 108              | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 131              | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 131              | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 153              | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 153              | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 156              | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 156              | 0.00 |
| 2030 On 07/11/2019       |        |      | Buy      | 192              | 0.00 |
| 2030 On 07/11/2019       |        |      | Sell     | 192              | 0.00 |

|                    |             |      |      |       |       |      |
|--------------------|-------------|------|------|-------|-------|------|
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 398   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 398   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 423   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 423   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 842   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 842   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 937   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 937   | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 1,752 | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 1,752 | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Sell | 1,933 | 0.00  |      |
| 2030 On 07/11/2019 | Bond Future |      | Buy  | 1,933 | 0.00  |      |
| 2030 On 01/08/2019 | Bond Future | 9.22 | Call | Buy   | 4,561 | 0.00 |
| 2030 On 01/08/2019 | Bond Future | 9.22 | Call | Sell  | 4,561 | 0.00 |
| 2030 On 01/08/2019 | Bond Future | 9.22 | Call | Sell  | 5,400 | 0.00 |
| 2030 On 01/08/2019 | Bond Future | 9.22 | Call | Buy   | 5,400 | 0.00 |

**R2032 Bond Future**

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 17  | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 17  | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Sell | 17  | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Buy  | 17  | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 106 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 106 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Sell | 106 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Buy  | 106 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Sell | 123 | 0.00 |
| 2032 On 01/08/2019 | Bond Future |  | Buy  | 123 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Sell | 123 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Buy  | 123 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Sell | 123 | 0.00 |
| 2032 On 07/11/2019 | Bond Future |  | Buy  | 123 | 0.00 |

**R2035 Bond Future**

|                    |             |  |      |    |      |
|--------------------|-------------|--|------|----|------|
| R035 On 01/08/2019 | Bond Future |  | Buy  | 1  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 1  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 1  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 1  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Buy  | 2  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 2  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 2  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 2  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 10 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Buy  | 10 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| R035 On 07/11/2019 | Bond Future |  | Buy  | 10  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 10  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Buy  | 22  | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 22  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 22  | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 22  | 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  | 111 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 111 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 111 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 111 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 136 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Buy  | 136 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Buy  | 136 | 0.00 |
| R035 On 01/08/2019 | Bond Future |  | Sell | 136 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 136 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 136 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Sell | 136 | 0.00 |
| R035 On 07/11/2019 | Bond Future |  | Buy  | 136 | 0.00 |

**R2037 Bond Future**

|                    |             |  |      |     |      |
|--------------------|-------------|--|------|-----|------|
| 2037 On 01/08/2019 | Bond Future |  | Buy  | 1   | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Sell | 1   | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Sell | 1   | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Buy  | 1   | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Buy  | 28  | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Sell | 28  | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Sell | 28  | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Buy  | 28  | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Buy  | 175 | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Sell | 175 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Sell | 175 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Buy  | 175 | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Sell | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Buy  | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Buy  | 204 | 0.00 |
| 2037 On 01/08/2019 | Bond Future |  | Sell | 204 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Sell | 204 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Buy  | 204 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Buy  | 204 | 0.00 |
| 2037 On 07/11/2019 | Bond Future |  | Sell | 204 | 0.00 |

**R2040 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2040 On 01/08/2019 | Bond Future | Buy  | 2   | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 2   | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Buy  | 2   | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 2   | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 2   | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 2   | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 2   | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 2   | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Buy  | 43  | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 43  | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 43  | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 43  | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Buy  | 267 | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 267 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 267 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 267 | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 314 | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Buy  | 314 | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Sell | 314 | 0.00 |
| 2040 On 01/08/2019 | Bond Future | Buy  | 314 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 314 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 314 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Buy  | 314 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 314 | 0.00 |

**R2044 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| 2044 On 01/08/2019 | Bond Future | Buy  | 9   | 0.00 |
| 2044 On 01/08/2019 | Bond Future | Sell | 9   | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 9   | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 9   | 0.00 |
| 2044 On 01/08/2019 | Bond Future | Buy  | 27  | 0.00 |
| 2044 On 01/08/2019 | Bond Future | Sell | 27  | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 27  | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 27  | 0.00 |
| 2044 On 01/08/2019 | Bond Future | Buy  | 43  | 0.00 |
| 2044 On 01/08/2019 | Bond Future | Sell | 43  | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 43  | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 43  | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 150 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 150 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 229 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 229 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 315 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy  | 315 | 0.00 |



| Contract           | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|--------|-----|----------|------------------|------|
| 2044 On 07/11/2019 |        |     | Sell     | 315              | 0.00 |
| 2044 On 07/11/2019 |        |     | Buy      | 315              | 0.00 |
| 2044 On 01/08/2019 |        |     | Buy      | 451              | 0.00 |
| 2044 On 01/08/2019 |        |     | Sell     | 451              | 0.00 |
| 2044 On 01/08/2019 |        |     | Buy      | 530              | 0.00 |
| 2044 On 01/08/2019 |        |     | Sell     | 530              | 0.00 |

**R2048 Bond Future**

|                    |  |  |      |     |      |
|--------------------|--|--|------|-----|------|
| R248 On 01/08/2019 |  |  | Sell | 10  | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 10  | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 10  | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 10  | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 12  | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 12  | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 12  | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 12  | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 23  | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 23  | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 23  | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 23  | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 100 | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 100 | 0.00 |
| R248 On 06/02/2020 |  |  | Sell | 100 | 0.00 |
| R248 On 06/02/2020 |  |  | Buy  | 100 | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 108 | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 108 | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 108 | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 108 | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 182 | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 182 | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 182 | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 182 | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 335 | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 335 | 0.00 |
| R248 On 01/08/2019 |  |  | Sell | 335 | 0.00 |
| R248 On 01/08/2019 |  |  | Buy  | 335 | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 335 | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 335 | 0.00 |
| R248 On 07/11/2019 |  |  | Buy  | 335 | 0.00 |
| R248 On 07/11/2019 |  |  | Sell | 335 | 0.00 |

**R207 Bond Future**

|                    |             |      |     |      |
|--------------------|-------------|------|-----|------|
| R207 On 01/08/2019 | Bond Future | Sell | 12  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 12  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 12  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 12  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 36  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 36  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 36  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 36  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 36  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 36  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 36  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 36  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 46  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 46  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 46  | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 46  | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 100 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 100 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 314 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 314 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 314 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 314 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 372 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 372 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 372 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 372 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Sell | 408 | 0.00 |
| R207 On 01/08/2019 | Bond Future | Buy  | 408 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Buy  | 408 | 0.00 |
| R207 On 07/11/2019 | Bond Future | Sell | 408 | 0.00 |

**R209 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R209 On 01/08/2019 | Bond Future | Buy  | 1  | 0.00 |
| R209 On 01/08/2019 | Bond Future | Sell | 1  | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 1  | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy  | 1  | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy  | 10 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 10 | 0.00 |
| R209 On 01/08/2019 | Bond Future | Buy  | 16 | 0.00 |
| R209 On 01/08/2019 | Bond Future | Sell | 16 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 16 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy  | 16 | 0.00 |
| R209 On 01/08/2019 | Bond Future | Buy  | 20 | 0.00 |
| R209 On 01/08/2019 | Bond Future | Sell | 20 | 0.00 |

| Contract           | Strike      | C/P | Buy/Sell | No. of Contracts |      |
|--------------------|-------------|-----|----------|------------------|------|
| R209 On 07/11/2019 | Bond Future |     | Sell     | 20               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 20               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 25               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 25               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 25               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 25               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 38               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 38               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 38               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 38               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 67               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 67               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 67               | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 67               | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 130              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 130              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 130              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 130              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 156              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 156              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 168              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 168              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 168              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 168              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 292              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 292              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 292              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 292              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 738              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 738              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Sell     | 738              | 0.00 |
| R209 On 07/11/2019 | Bond Future |     | Buy      | 738              | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 1,339            | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 1,339            | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Buy      | 1,339            | 0.00 |
| R209 On 01/08/2019 | Bond Future |     | Sell     | 1,339            | 0.00 |

|                    |             |      |       |      |
|--------------------|-------------|------|-------|------|
| R209 On 07/11/2019 | Bond Future | Sell | 1,339 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy  | 1,339 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Buy  | 1,339 | 0.00 |
| R209 On 07/11/2019 | Bond Future | Sell | 1,339 | 0.00 |

**R214 Bond Future**

|                    |             |      |    |      |
|--------------------|-------------|------|----|------|
| R214 On 01/08/2019 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 2  | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 2  | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 2  | 0.00 |
| R214 On 01/08/2019 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 10 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 10 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 10 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Buy  | 30 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 30 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 30 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 30 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Buy  | 48 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 48 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 48 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 48 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Buy  | 90 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 90 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Buy  | 90 | 0.00 |
| R214 On 01/08/2019 | Bond Future | Sell | 90 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 90 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 90 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy  | 90 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Sell | 90 | 0.00 |

**Grand Total for Daily Detailed Turnover: 45,606 0.00**