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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/10/2019

TO DATE : 04/10/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
Govi Total Return Index						
GOVI On 07/11/2019	GOVI		Sell	1	0.00	
GOVI On 07/11/2019	GOVI		Buy	1	0.00	
R186 Bond Future						
R186 On 07/11/2019	Bond Future	8.23	Call	Buy	71	0.00
R186 On 07/11/2019	Bond Future	8.23	Call	Sell	71	0.00
R186 On 07/11/2019	Bond Future			Sell	96	0.00
R186 On 07/11/2019	Bond Future			Buy	96	0.00
R2023 Bond Future						
R023 On 07/11/2019	Bond Future			Sell	421	0.00
R023 On 07/11/2019	Bond Future			Buy	421	0.00
R023 On 07/11/2019	Bond Future			Buy	421	0.00
R023 On 07/11/2019	Bond Future			Sell	421	0.00

R2030 Bond Future

2030 On 07/11/2019	Bond Future	Buy	183	0.00
2030 On 07/11/2019	Bond Future	Sell	183	0.00
2030 On 07/11/2019	Bond Future	Buy	183	0.00
2030 On 07/11/2019	Bond Future	Sell	183	0.00
2030 On 07/11/2019	Bond Future	Buy	210	0.00
2030 On 07/11/2019	Bond Future	Sell	210	0.00

R2032 Bond Future

2032 On 07/11/2019	Bond Future	Sell	2	0.00
2032 On 07/11/2019	Bond Future	Buy	2	0.00
2032 On 07/11/2019	Bond Future	Sell	3	0.00
2032 On 07/11/2019	Bond Future	Buy	3	0.00
2032 On 07/11/2019	Bond Future	Sell	6	0.00
2032 On 07/11/2019	Bond Future	Buy	6	0.00
2032 On 07/11/2019	Bond Future	Sell	8	0.00
2032 On 07/11/2019	Bond Future	Buy	8	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 07/11/2019	Bond Future	Sell	17	0.00
2032 On 07/11/2019	Bond Future	Buy	17	0.00
2032 On 07/11/2019	Bond Future	Sell	21	0.00
2032 On 07/11/2019	Bond Future	Buy	21	0.00
2032 On 07/11/2019	Bond Future	Sell	24	0.00
2032 On 07/11/2019	Bond Future	Buy	24	0.00
2032 On 07/11/2019	Bond Future	Sell	40	0.00
2032 On 07/11/2019	Bond Future	Buy	40	0.00
2032 On 07/11/2019	Bond Future	Sell	44	0.00
2032 On 07/11/2019	Bond Future	Buy	44	0.00
2032 On 07/11/2019	Bond Future	Sell	143	0.00
2032 On 07/11/2019	Bond Future	Buy	143	0.00
2032 On 07/11/2019	Bond Future	Sell	223	0.00
2032 On 07/11/2019	Bond Future	Buy	223	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 07/11/2019	Bond Future	Sell	380	0.00
2032 On 07/11/2019	Bond Future	Buy	380	0.00
2032 On 07/11/2019	Bond Future	Sell	769	0.00
2032 On 07/11/2019	Bond Future	Buy	769	0.00

R2035 Bond Future

R035 On 07/11/2019	Bond Future	Buy	170	0.00
R035 On 07/11/2019	Bond Future	Sell	170	0.00

R2037 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 07/11/2019			Sell	2	0.00
2037 On 07/11/2019			Buy	2	0.00
2037 On 07/11/2019			Sell	3	0.00
2037 On 07/11/2019			Buy	3	0.00
2037 On 07/11/2019			Sell	7	0.00
2037 On 07/11/2019			Buy	7	0.00
2037 On 07/11/2019			Sell	8	0.00
2037 On 07/11/2019			Buy	8	0.00
2037 On 07/11/2019			Sell	10	0.00
2037 On 07/11/2019			Buy	10	0.00
2037 On 07/11/2019			Sell	17	0.00
2037 On 07/11/2019			Buy	17	0.00
2037 On 07/11/2019			Sell	21	0.00
2037 On 07/11/2019			Buy	21	0.00
2037 On 07/11/2019			Sell	24	0.00
2037 On 07/11/2019			Buy	24	0.00
2037 On 07/11/2019			Sell	41	0.00
2037 On 07/11/2019			Buy	41	0.00
2037 On 07/11/2019			Sell	45	0.00
2037 On 07/11/2019			Buy	45	0.00
2037 On 07/11/2019			Sell	145	0.00
2037 On 07/11/2019			Buy	145	0.00
2037 On 07/11/2019			Sell	226	0.00
2037 On 07/11/2019			Buy	226	0.00
2037 On 07/11/2019			Sell	232	0.00
2037 On 07/11/2019			Buy	232	0.00
2037 On 07/11/2019			Buy	781	0.00
2037 On 07/11/2019			Sell	781	0.00

R2044 Bond Future

2044 On 07/11/2019			Buy	6	0.00
2044 On 07/11/2019			Sell	6	0.00
2044 On 07/11/2019			Sell	6	0.00
2044 On 07/11/2019			Buy	6	0.00
2044 On 07/11/2019			Sell	156	0.00
2044 On 07/11/2019			Buy	156	0.00
2044 On 07/11/2019			Buy	156	0.00
2044 On 07/11/2019			Sell	156	0.00

R207 Bond Future

R207 On 07/11/2019			Sell	1	0.00
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R207 On 07/11/2019	Bond Future	Buy	1	0.00
R207 On 07/11/2019	Bond Future	Buy	10	0.00
R207 On 07/11/2019	Bond Future	Sell	10	0.00
R207 On 07/11/2019	Bond Future	Buy	10	0.00
R207 On 07/11/2019	Bond Future	Sell	10	0.00
R207 On 07/11/2019	Bond Future	Sell	35	0.00
R207 On 07/11/2019	Bond Future	Buy	35	0.00
R207 On 07/11/2019	Bond Future	Sell	46	0.00
R207 On 07/11/2019	Bond Future	Buy	46	0.00

R209 Bond Future

R209 On 07/11/2019	Bond Future	Sell	15	0.00
R209 On 07/11/2019	Bond Future	Buy	15	0.00
R209 On 07/11/2019	Bond Future	Sell	15	0.00
R209 On 07/11/2019	Bond Future	Buy	15	0.00

Grand Total for Daily Detailed Turnover: 5,692 0.00