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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/02/2019

TO DATE : 07/02/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 07/02/2019	GOVI		Sell	8	0.00
GOVI On 07/02/2019	GOVI		Buy	8	0.00
GOVI On 02/05/2019	GOVI		Buy	8	0.00
GOVI On 02/05/2019	GOVI		Sell	8	0.00
I2046 Bond Future					
2046 On 02/05/2019	Bond Future		Sell	59	0.00
2046 On 02/05/2019	Bond Future		Buy	59	0.00
2046 On 02/05/2019	Bond Future		Sell	59	0.00
2046 On 02/05/2019	Bond Future		Buy	59	0.00
I2050 Bond Future					
2050 On 02/05/2019	Bond Future		Buy	51	0.00
2050 On 02/05/2019	Bond Future		Buy	51	0.00

2050 On 02/05/2019	Bond Future			Sell	51	0.00
2050 On 02/05/2019	Bond Future			Sell	51	0.00

R186 Bond Future

R186 On 02/05/2019	Bond Future			Buy	20	0.00
R186 On 02/05/2019	Bond Future			Sell	20	0.00
R186 On 02/05/2019	Bond Future			Buy	20	0.00
R186 On 02/05/2019	Bond Future			Sell	20	0.00
R186 On 02/05/2019	Bond Future			Buy	60	0.00
R186 On 02/05/2019	Bond Future			Sell	60	0.00
R186 On 02/05/2019	Bond Future			Buy	70	0.00
R186 On 02/05/2019	Bond Future			Sell	70	0.00
R186 On 02/05/2019	Bond Future			Buy	70	0.00
R186 On 02/05/2019	Bond Future			Sell	70	0.00
R186 On 02/05/2019	Bond Future			Buy	80	0.00
R186 On 02/05/2019	Bond Future			Sell	80	0.00
R186 On 02/05/2019	Bond Future			Buy	90	0.00
R186 On 02/05/2019	Bond Future			Sell	90	0.00
R186 On 02/05/2019	Bond Future			Buy	120	0.00
R186 On 02/05/2019	Bond Future			Sell	120	0.00
R186 On 02/05/2019	Bond Future			Buy	175	0.00
R186 On 02/05/2019	Bond Future			Sell	175	0.00
R186 On 02/05/2019	Bond Future			Sell	175	0.00
R186 On 02/05/2019	Bond Future			Buy	175	0.00
R186 On 02/05/2019	Bond Future			Buy	240	0.00
R186 On 02/05/2019	Bond Future			Sell	240	0.00
R186 On 02/05/2019	Bond Future			Buy	540	0.00
R186 On 02/05/2019	Bond Future			Sell	540	0.00
R186 On 02/05/2019	Bond Future			Sell	564	0.00
R186 On 02/05/2019	Bond Future			Buy	564	0.00
R186 On 02/05/2019	Bond Future			Buy	564	0.00
R186 On 02/05/2019	Bond Future			Sell	564	0.00
R186 On 02/05/2019	Bond Future			Sell	1,130	0.00
R186 On 02/05/2019	Bond Future			Buy	1,130	0.00

R2023 Bond Future

R023 On 02/05/2019	Bond Future			Buy	25	0.00
R023 On 02/05/2019	Bond Future			Sell	25	0.00

R2030 Bond Future

2030 On 01/08/2019	Bond Future	9.15	Call	Sell	10	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Buy	10	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Sell	10	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Buy	10	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Sell	12	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
2030 On 01/08/2019	Bond Future	8.35	Call	Buy	12	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Sell	12	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Sell	276	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Buy	276	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Buy	276	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Sell	276	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Sell	1,727	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Buy	1,727	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Buy	1,727	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Sell	1,727	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Sell	2,025	0.00
2030 On 01/08/2019	Bond Future	9.15	Call	Buy	2,025	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Buy	2,025	0.00
2030 On 01/08/2019	Bond Future	8.35	Call	Sell	2,025	0.00

R2037 Bond Future

2037 On 07/02/2019	Bond Future			Buy	11	0.00
2037 On 07/02/2019	Bond Future			Sell	11	0.00
2037 On 07/02/2019	Bond Future			Buy	35	0.00
2037 On 07/02/2019	Bond Future			Sell	35	0.00
2037 On 07/02/2019	Bond Future			Buy	46	0.00
2037 On 07/02/2019	Bond Future			Sell	46	0.00

R2040 Bond Future

2040 On 07/02/2019	Bond Future			Buy	1	0.00
2040 On 07/02/2019	Bond Future			Sell	1	0.00
2040 On 07/02/2019	Bond Future			Buy	1	0.00
2040 On 07/02/2019	Bond Future			Sell	1	0.00
2040 On 07/02/2019	Bond Future			Buy	20	0.00
2040 On 07/02/2019	Bond Future			Sell	20	0.00
2040 On 07/02/2019	Bond Future			Buy	100	0.00
2040 On 07/02/2019	Bond Future			Sell	100	0.00
2040 On 07/02/2019	Bond Future			Buy	122	0.00
2040 On 07/02/2019	Bond Future			Sell	122	0.00

R2044 Bond Future

2044 On 07/02/2019	Bond Future			Buy	5	0.00
2044 On 07/02/2019	Bond Future			Sell	5	0.00
2044 On 07/02/2019	Bond Future			Buy	27	0.00
2044 On 07/02/2019	Bond Future			Sell	27	0.00
2044 On 07/02/2019	Bond Future			Buy	32	0.00

2044 On 07/02/2019	Bond Future	Sell	32	0.00
R208 Bond Futures				
R208 On 02/05/2019	Bond Future	Buy	21	0.00
R208 On 02/05/2019	Bond Future	Sell	21	0.00
Grand Total for Daily Detailed Turnover:			12,700	0.00