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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/07/2019

TO DATE : 09/07/2019

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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New Inflation Linked Index

IGOV On 01/08/2019	Index Future		Sell	1	0.00
IGOV On 01/08/2019	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 01/08/2019	Bond Future		Buy	63	0.00
R186 On 01/08/2019	Bond Future		Sell	63	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		Sell	75	0.00
R186 On 01/08/2019	Bond Future		Buy	75	0.00

R2032 Bond Future

2032 On 01/08/2019	Bond Future		Sell	37	0.00
2032 On 01/08/2019	Bond Future		Buy	37	0.00

2032 On 01/08/2019	Bond Future	Sell	81	0.00
2032 On 01/08/2019	Bond Future	Buy	81	0.00
2032 On 01/08/2019	Bond Future	Sell	144	0.00
2032 On 01/08/2019	Bond Future	Buy	144	0.00
2032 On 01/08/2019	Bond Future	Sell	145	0.00
2032 On 01/08/2019	Bond Future	Buy	145	0.00
2032 On 01/08/2019	Bond Future	Sell	304	0.00
2032 On 01/08/2019	Bond Future	Buy	304	0.00
2032 On 01/08/2019	Bond Future	Sell	309	0.00
2032 On 01/08/2019	Bond Future	Buy	309	0.00
2032 On 01/08/2019	Bond Future	Sell	837	0.00
2032 On 01/08/2019	Bond Future	Buy	837	0.00
2032 On 01/08/2019	Bond Future	Sell	1,670	0.00
2032 On 01/08/2019	Bond Future	Buy	1,670	0.00
2032 On 01/08/2019	Bond Future	Buy	3,527	0.00
2032 On 01/08/2019	Bond Future	Sell	3,527	0.00

R2035 Bond Future

R035 On 01/08/2019	Bond Future	Sell	25	0.00
R035 On 01/08/2019	Bond Future	Buy	25	0.00
R035 On 01/08/2019	Bond Future	Sell	34	0.00
R035 On 01/08/2019	Bond Future	Buy	34	0.00
R035 On 01/08/2019	Bond Future	Sell	43	0.00
R035 On 01/08/2019	Bond Future	Buy	43	0.00
R035 On 01/08/2019	Bond Future	Sell	48	0.00
R035 On 01/08/2019	Bond Future	Buy	48	0.00
R035 On 01/08/2019	Bond Future	Sell	48	0.00
R035 On 01/08/2019	Bond Future	Buy	48	0.00
R035 On 01/08/2019	Bond Future	Sell	52	0.00
R035 On 01/08/2019	Bond Future	Buy	52	0.00
R035 On 01/08/2019	Bond Future	Sell	53	0.00
R035 On 01/08/2019	Bond Future	Buy	53	0.00
R035 On 01/08/2019	Bond Future	Sell	71	0.00
R035 On 01/08/2019	Bond Future	Buy	71	0.00
R035 On 01/08/2019	Bond Future	Sell	87	0.00
R035 On 01/08/2019	Bond Future	Buy	87	0.00
R035 On 01/08/2019	Bond Future	Sell	94	0.00
R035 On 01/08/2019	Bond Future	Buy	94	0.00
R035 On 01/08/2019	Bond Future	Sell	98	0.00
R035 On 01/08/2019	Bond Future	Buy	98	0.00
R035 On 01/08/2019	Bond Future	Sell	123	0.00
R035 On 01/08/2019	Bond Future	Buy	123	0.00
R035 On 01/08/2019	Bond Future	Sell	131	0.00
R035 On 01/08/2019	Bond Future	Buy	131	0.00
R035 On 01/08/2019	Bond Future	Sell	172	0.00
R035 On 01/08/2019	Bond Future	Buy	172	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R035 On 01/08/2019	Bond Future		Sell	173	0.00
R035 On 01/08/2019	Bond Future		Buy	173	0.00
R035 On 01/08/2019	Bond Future		Sell	193	0.00
R035 On 01/08/2019	Bond Future		Buy	193	0.00
R035 On 01/08/2019	Bond Future		Sell	871	0.00
R035 On 01/08/2019	Bond Future		Buy	871	0.00
R035 On 01/08/2019	Bond Future		Sell	1,048	0.00
R035 On 01/08/2019	Bond Future		Buy	1,048	0.00
R035 On 01/08/2019	Bond Future		Buy	3,364	0.00
R035 On 01/08/2019	Bond Future		Sell	3,364	0.00
R2037 Bond Future					
2037 On 01/08/2019	Bond Future		Sell	48	0.00
2037 On 01/08/2019	Bond Future		Buy	48	0.00
2037 On 01/08/2019	Bond Future		Sell	64	0.00
2037 On 01/08/2019	Bond Future		Buy	64	0.00
2037 On 01/08/2019	Bond Future		Sell	80	0.00
2037 On 01/08/2019	Bond Future		Buy	80	0.00
2037 On 01/08/2019	Bond Future		Sell	89	0.00
2037 On 01/08/2019	Bond Future		Buy	89	0.00
2037 On 01/08/2019	Bond Future		Sell	90	0.00
2037 On 01/08/2019	Bond Future		Buy	90	0.00
2037 On 01/08/2019	Bond Future		Sell	99	0.00
2037 On 01/08/2019	Bond Future		Buy	99	0.00
2037 On 01/08/2019	Bond Future		Sell	133	0.00
2037 On 01/08/2019	Bond Future		Buy	133	0.00
2037 On 01/08/2019	Bond Future		Sell	164	0.00
2037 On 01/08/2019	Bond Future		Buy	164	0.00
2037 On 01/08/2019	Bond Future		Sell	176	0.00
2037 On 01/08/2019	Bond Future		Buy	176	0.00
2037 On 01/08/2019	Bond Future		Sell	184	0.00
2037 On 01/08/2019	Bond Future		Buy	184	0.00
2037 On 01/08/2019	Bond Future		Sell	231	0.00
2037 On 01/08/2019	Bond Future		Buy	231	0.00
2037 On 01/08/2019	Bond Future		Sell	245	0.00
2037 On 01/08/2019	Bond Future		Buy	245	0.00
2037 On 01/08/2019	Bond Future		Sell	322	0.00
2037 On 01/08/2019	Bond Future		Buy	322	0.00
2037 On 01/08/2019	Bond Future		Sell	322	0.00
2037 On 01/08/2019	Bond Future		Buy	322	0.00
2037 On 01/08/2019	Bond Future		Sell	370	0.00
2037 On 01/08/2019	Bond Future		Buy	370	0.00

2037 On 01/08/2019	Bond Future	Sell	1,626	0.00
2037 On 01/08/2019	Bond Future	Buy	1,626	0.00
2037 On 01/08/2019	Bond Future	Sell	1,953	0.00
2037 On 01/08/2019	Bond Future	Buy	1,953	0.00
2037 On 01/08/2019	Bond Future	Buy	6,196	0.00
2037 On 01/08/2019	Bond Future	Sell	6,196	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 01/08/2019	Bond Future	Buy	72	0.00
2044 On 01/08/2019	Bond Future	Sell	72	0.00
2044 On 01/08/2019	Bond Future	Buy	73	0.00
2044 On 01/08/2019	Bond Future	Sell	73	0.00
2044 On 01/08/2019	Bond Future	Buy	152	0.00
2044 On 01/08/2019	Bond Future	Sell	152	0.00
2044 On 01/08/2019	Bond Future	Buy	155	0.00
2044 On 01/08/2019	Bond Future	Sell	155	0.00
2044 On 01/08/2019	Bond Future	Buy	419	0.00
2044 On 01/08/2019	Bond Future	Sell	419	0.00
2044 On 01/08/2019	Bond Future	Buy	836	0.00
2044 On 01/08/2019	Bond Future	Sell	836	0.00
2044 On 01/08/2019	Bond Future	Sell	1,716	0.00
2044 On 01/08/2019	Bond Future	Buy	1,716	0.00

R2048 Bond Future

R248 On 01/08/2019	Bond Future	Buy	19	0.00
R248 On 01/08/2019	Bond Future	Sell	19	0.00
R248 On 01/08/2019	Bond Future	Buy	73	0.00
R248 On 01/08/2019	Bond Future	Sell	73	0.00
R248 On 01/08/2019	Bond Future	Buy	73	0.00
R248 On 01/08/2019	Bond Future	Sell	73	0.00
R248 On 01/08/2019	Bond Future	Buy	153	0.00
R248 On 01/08/2019	Bond Future	Sell	153	0.00
R248 On 01/08/2019	Bond Future	Buy	156	0.00
R248 On 01/08/2019	Bond Future	Sell	156	0.00
R248 On 01/08/2019	Bond Future	Buy	423	0.00
R248 On 01/08/2019	Bond Future	Sell	423	0.00
R248 On 01/08/2019	Bond Future	Buy	843	0.00
R248 On 01/08/2019	Bond Future	Sell	843	0.00
R248 On 01/08/2019	Bond Future	Sell	1,740	0.00
R248 On 01/08/2019	Bond Future	Buy	1,740	0.00

R214 Bond Future

R214 On 01/08/2019	Bond Future	Sell	58	0.00
R214 On 01/08/2019	Bond Future	Buy	58	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 01/08/2019	Bond Future		Sell	60	0.00
R214 On 01/08/2019	Bond Future		Buy	60	0.00
R214 On 01/08/2019	Bond Future		Sell	79	0.00
R214 On 01/08/2019	Bond Future		Buy	79	0.00
R214 On 01/08/2019	Bond Future		Sell	82	0.00
R214 On 01/08/2019	Bond Future		Buy	82	0.00
R214 On 01/08/2019	Bond Future		Sell	88	0.00
R214 On 01/08/2019	Bond Future		Buy	88	0.00
R214 On 01/08/2019	Bond Future		Sell	94	0.00
R214 On 01/08/2019	Bond Future		Buy	94	0.00
R214 On 01/08/2019	Bond Future		Sell	130	0.00
R214 On 01/08/2019	Bond Future		Buy	130	0.00
R214 On 01/08/2019	Bond Future		Sell	160	0.00
R214 On 01/08/2019	Bond Future		Buy	160	0.00
R214 On 01/08/2019	Bond Future		Sell	175	0.00
R214 On 01/08/2019	Bond Future		Buy	175	0.00
R214 On 01/08/2019	Bond Future		Sell	196	0.00
R214 On 01/08/2019	Bond Future		Buy	196	0.00
R214 On 01/08/2019	Bond Future		Sell	249	0.00
R214 On 01/08/2019	Bond Future		Buy	249	0.00
R214 On 01/08/2019	Bond Future		Sell	254	0.00
R214 On 01/08/2019	Bond Future		Buy	254	0.00
R214 On 01/08/2019	Bond Future		Sell	321	0.00
R214 On 01/08/2019	Bond Future		Buy	321	0.00
R214 On 01/08/2019	Bond Future		Sell	350	0.00
R214 On 01/08/2019	Bond Future		Buy	350	0.00
R214 On 01/08/2019	Bond Future		Sell	1,688	0.00
R214 On 01/08/2019	Bond Future		Buy	1,688	0.00
R214 On 01/08/2019	Bond Future		Sell	1,953	0.00
R214 On 01/08/2019	Bond Future		Buy	1,953	0.00
R214 On 01/08/2019	Bond Future		Sell	5,937	0.00
R214 On 01/08/2019	Bond Future		Buy	5,937	0.00

Grand Total for Daily Detailed Turnover: **45,174** **0.00**